



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/04/2017	Foreign Exchange Future	13.76600	13.53330			0.0000	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Future	13.76840	13.53560			0.0000	0.00	0	10
\$ / R	On	12/04/2017	Foreign Exchange Future	13.77070	13.53790			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future	13.77300	13.54020			0.0000	3,305,520.00	240	722
\$ / R	On	18/04/2017	Foreign Exchange Future	13.78480	13.55200			0.0000	0.00	0	1,450
\$ / R	On	20/04/2017	Foreign Exchange Future	13.78960	13.55670			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future	13.79200	13.55900			0.0000	0.00	0	70
\$ / R	On	24/04/2017	Foreign Exchange Future	13.79930	13.56610			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future	13.80170	13.56840			0.0000	276,034.00	20	40
\$ / R	On	28/04/2017	Foreign Exchange Future	13.80890	13.57540			0.0000	0.00	0	2,057
\$ / R	On	02/05/2017	Foreign Exchange Future	13.81860	13.58480			0.0000	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Future	13.82340	13.58950			0.0000	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Future	13.84040	13.60600			0.0000	0.00	0	70
\$ / R	On	26/05/2017	Foreign Exchange Future	13.87690	13.64160			0.0000	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Future	13.88910	13.65340			0.0000	0.00	0	40
\$ / R	On	19/06/2017	Foreign Exchange Future	13.93520	13.69860			0.0000	9,839,853,748.00	706,115	1,059,129
\$ / R	On	28/06/2017	Foreign Exchange Future	13.95710	13.72010			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future	13.96190	13.72480			0.0000	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Future	13.97410	13.99610			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future	13.99100	13.75340			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future	14.01270	13.77470			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Future			14.02240		13.78420			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			14.02720		13.78900			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			14.03690		13.79850			0.0000	21,055,350.00	1,500	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			14.06340		13.82450			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			14.10690		13.86730			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.15520		13.91470			0.0000	162,119,505.60	11,453	55,936
\$ / R	On	27/09/2017	Foreign Exchange Future			14.17690		13.93610			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			14.17940		13.93840			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.24000		13.99740			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.24980		14.00680			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			14.29120		14.04680			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.32780		14.08210			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.37660		14.12910			0.0000	17,683,218.00	1,230	94,545
\$ / R	On	22/12/2017	Foreign Exchange Future			14.38640		14.13850			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.51480		14.26290			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.51960		14.26760			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.59690		14.34260			0.0000	0.00	0	280
\$ / R	On	25/04/2018	Foreign Exchange Future			14.68700		14.43300			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.72640		14.47370			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.73630		14.48380			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.82010		14.57010			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.95810		14.71220			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			15.04440		14.80100			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.18480		14.94570			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			15.26120		15.02430			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.41160		15.17910			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.49290		15.26290			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>10,044,293,375.60</b>	<b>720,558</b>	<b>1,221,047</b>
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			83.90580	36.293	30.84	0.1409	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			367.20580	552.293	30.84	0.8591	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			43.56970	17.990	34.04	0.0725	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			576.86970	783.990	34.04	0.9275	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			15.81580	4.604	35.96	0.0212	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			489.95730	690.516	33.03	0.9035	0.00	0	80,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			159.03440	71.618	27.19	0.2647	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			192.33440	337.618	27.19	0.7353	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			899.11580	1,120.604	35.96	0.9788	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			316.82080	143.341	23.54	0.4777	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			100.12080	159.341	23.54	0.5223	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			521.76560	320.937	27.82	0.6920	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			55.06560	86.937	27.82	0.3080	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			56.65730	24.516	33.03	0.0965	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			469.81340	281.412	25.82	0.6397	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			65.41340	109.812	25.82	0.3603	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,482.72780	3,249.827	52.10	0.9981	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		0.62780	0.527	52.10	0.0019	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		66.20530	113.923	24.85	0.3599	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		478.30530	293.223	24.85	0.6401	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put		348.08690	187.803	24.06	0.5014	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call		105.98690	178.503	24.06	0.4986	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put		266.92730	135.949	24.56	0.3996	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call		144.82730	246.649	24.56	0.6004	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Put		0.00000	198.976	24.15	0.5187	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Call		0.00000	169.676	24.15	0.4813	424,189.00	2,500	2,500
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		471.11990	292.248	24.15	0.6252	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		71.31990	125.248	24.15	0.3748	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put		186.95720	94.134	25.08	0.2885	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call		227.15720	367.134	25.08	0.7115	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put		50.77160	21.674	28.34	0.0811	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call		590.97160	794.674	28.34	0.9189	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		879.35350	661.623	23.68	0.8261	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		41.35350	56.423	23.68	0.1739	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put		31.61290	18.839	23.15	0.0654	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call		728.31290	948.439	23.15	0.9346	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		812.25770	606.099	23.20	0.7688	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		61.25770	88.100	23.20	0.2312	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put		261.43300	144.896	19.78	0.3408	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call		267.53300	384.196	19.78	0.6592	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		303.08110	426.799	19.40	0.6948	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		234.68110	125.099	19.40	0.3052	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,130.98150	1,898.712	28.58	0.9702	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		9.38150	10.412	28.58	0.0298	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,509.93930	1,284.162	25.14	0.9269	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		18.33930	25.862	25.14	0.0731	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		19.76330	28.884	24.90	0.0809	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,451.36330	1,227.184	24.90	0.9191	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put		73.48720	27.685	18.47	0.0969	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call		581.88720	769.385	18.47	0.9031	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		184.53570	264.276	20.44	0.5106	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		416.13570	262.576	20.44	0.4894	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,107.11480	2,872.549	34.76	0.9887	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		5.51480	4.249	34.76	0.0113	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		110.06910	155.896	21.51	0.3447	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		641.66910	454.196	21.51	0.6553	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		756.09420	559.452	21.63	0.7006	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		101.49420	138.352	21.63	0.2994	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put		65.16570	29.917	18.77	0.0960	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call		640.56570	838.817	18.77	0.9040	0.00	0	1,500
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put		35.25080	23.703	20.78	0.0675	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call		900.05080	1,122.304	20.78	0.9325	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put		287.77290	169.479	18.85	0.3468	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			312.57290	428.079	18.85	0.6532	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			1,016.06650	1,238.558	21.77	0.9440	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			31.26650	19.958	21.77	0.0560	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			347.77720	215.593	19.05	0.3967	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			287.27720	388.993	19.05	0.6033	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			507.00000	675.086	18.02	0.8170	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			137.50000	71.686	18.02	0.1830	0.00	0	25,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			289.05980	182.007	18.48	0.3327	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			375.05980	502.407	18.48	0.6673	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,359.06150	2,127.630	24.14	0.9347	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			30.66150	34.530	24.14	0.0653	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			307.05350	210.377	18.06	0.3294	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			448.65350	587.277	18.06	0.6706	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			102.15190	69.633	17.44	0.1397	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			825.55190	1,028.733	17.44	0.8603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			78.28660	96.520	21.45	0.1447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,899.68660	1,681.320	21.45	0.8553	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			77.36010	95.355	21.45	0.1433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,908.76010	1,690.155	21.45	0.8567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			79.22310	97.697	21.44	0.1462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			227.78010	153.805	17.01	0.2352	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			50.65490	27.765	15.95	0.0619	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			676.88980	518.229	18.35	0.5193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			335.48980	413.429	18.35	0.4807	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			658.69280	813.589	17.15	0.7386	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			260.09280	178.389	17.15	0.2614	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			706.38010	869.005	17.01	0.7648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			277.06510	338.951	18.84	0.4134	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,938.88890	2,169.998	20.08	0.9707	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			20.28890	14.798	20.08	0.0293	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,227.45440	1,024.756	20.01	0.7194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			176.05440	209.956	20.01	0.2806	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,249.25490	1,462.965	15.95	0.9381	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			908.88540	1,095.716	16.41	0.8540	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			184.05690	120.651	16.77	0.1974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			782.65690	955.851	16.77	0.8026	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			247.67990	169.003	17.10	0.2515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			676.27990	834.203	17.10	0.7485	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			828.46510	653.751	18.84	0.5866	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			38.91110	25.230	16.53	0.0553	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,625.38200	1,854.470	18.24	0.9598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			26.78200	19.270	18.24	0.0402	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			1,032.15390	1,228.874	16.09	0.8933	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			93.55390	53.674	16.09	0.1067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			130.28540	80.516	16.41	0.1460	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			1,121.64290	1,324.677	15.87	0.9163	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			277.19500	191.425	17.21	0.2747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			635.79500	786.624	17.21	0.7253	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,723.09080	1,952.903	18.82	0.9637	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			24.49080	17.703	18.82	0.0363	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,337.51110	1,560.430	16.53	0.9447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			205.20750	136.565	16.89	0.2160	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			285.98020	198.164	17.24	0.2815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			624.58020	773.364	17.24	0.7185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,479.39010	1,707.182	17.38	0.9530	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			30.79010	21.982	17.38	0.0470	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			73.04290	39.477	15.87	0.0837	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			457.24930	571.027	17.76	0.5994	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			327.44260	230.351	17.38	0.3123	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			576.04260	715.551	17.38	0.6877	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			763.05470	933.644	16.83	0.7934	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			194.45470	128.444	16.83	0.2066	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			743.80750	911.765	16.89	0.7840	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			608.05210	753.756	17.29	0.7083	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			923.82260	1,111.929	16.37	0.8593	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			125.22260	76.729	16.37	0.1407	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			518.97080	384.586	17.91	0.4362	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			417.57080	519.786	17.91	0.5638	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			458.64930	335.827	17.76	0.4006	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			461.56410	576.357	17.74	0.6029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,442.42160	1,229.845	20.58	0.7712	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			141.02160	165.045	20.58	0.2288	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			1,000.54440	1,194.864	16.17	0.8841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			101.94440	59.664	16.17	0.1159	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			299.45210	208.556	17.29	0.2917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			274.55970	335.742	18.87	0.4103	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,571.90810	1,357.798	20.92	0.7979	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			120.50810	142.998	20.92	0.2021	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			351.82250	249.554	17.45	0.3297	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			550.42250	684.754	17.45	0.6703	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			452.96410	331.157	17.74	0.3971	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			33.95400	40.827	21.76	0.0698	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,072.37460	1,272.022	15.99	0.9042	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			83.77460	46.822	15.99	0.0958	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			309.04410	379.810	18.56	0.4511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			740.44410	574.610	18.56	0.5489	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			835.95970	660.542	18.87	0.5897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			52.52010	64.116	21.60	0.1028	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,791.62180	1,576.317	21.39	0.8370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			90.22180	111.517	21.39	0.1630	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			347.96340	429.230	18.25	0.4941	493,614.73	1,150	1,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			649.36340	494.030	18.25	0.5059	0.00	0	3,800

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,535.35400	2,305.626	21.76	0.9302	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		220.75050	266.955	19.43	0.3420	133,477.65	500	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,345.03020	2,117.749	21.67	0.9127	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		43.63020	52.949	21.67	0.0873	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		257.67240	314.073	19.03	0.3895	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		889.07240	708.874	19.03	0.6105	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,203.92010	1,978.915	21.60	0.8972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		38.50770	46.526	21.71	0.0781	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		391.78330	486.099	18.01	0.5391	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		563.18330	420.899	18.01	0.4609	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,213.27870	1,988.109	21.60	0.8983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		51.87870	63.309	21.60	0.1017	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,022.15050	831.755	19.43	0.6580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,383.16280	4,143.793	31.07	0.9613	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		406.32400	505.131	17.95	0.5532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		537.72400	399.931	17.95	0.4468	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		295.28050	362.252	18.68	0.4351	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		776.68050	607.052	18.68	0.5649	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,439.90770	2,211.326	21.71	0.9219	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		27.41630	20.007	22.00	0.0373	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		314.73180	387.055	18.51	0.4576	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		726.13180	561.855	18.51	0.5424	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,592.87040	2,362.524	21.79	0.9348	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		31.47040	37.724	21.79	0.0652	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		31.76280	28.993	31.07	0.0387	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,881.56980	1,663.688	21.44	0.8523	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,969.69420	4,733.268	31.77	0.9745	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		18.29420	18.468	31.77	0.0255	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		282.14740	345.458	18.79	0.4195	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		813.54740	640.258	18.79	0.5805	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,058.81630	2,814.807	22.00	0.9627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,346.78890	1,138.244	20.33	0.7496	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,480.41340	4,244.668	31.77	0.9610	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		29.01340	29.868	31.77	0.0390	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		850.54170	1,032.183	16.57	0.8320	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		151.94170	96.983	16.57	0.1680	0.00	0	48,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		80.16980	98.888	21.44	0.1477	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,890.62310	1,672.497	21.44	0.8538	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		57.22080	70.025	21.57	0.1107	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,138.62080	1,914.825	21.57	0.8893	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,017.99170	5,781.137	31.77	0.9902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		6.59170	6.337	31.77	0.0098	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		155.38890	183.444	20.33	0.2504	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		369.33090	263.560	17.37	0.3295	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		589.43090	720.661	17.37	0.6705	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,573.47330	2,339.564	22.27	0.9138	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		53.57330	56.664	22.27	0.0862	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		478.98460	353.024	17.65	0.3959	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		503.78460	614.924	17.65	0.6041	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		0.00000	513.972	17.98	0.4903	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		0.00000	488.072	17.98	0.5097	2,440,359.00	5,000	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		447.02650	534.448	17.79	0.5311	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		643.62650	493.448	17.79	0.4689	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,256.46110	4,018.570	26.59	0.9601	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		29.86110	29.570	26.59	0.0399	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,084.77300	896.512	18.88	0.6269	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		299.47300	349.212	18.88	0.3731	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		890.08050	718.740	18.28	0.5573	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		374.28050	441.140	18.28	0.4427	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		849.72480	1,014.007	16.66	0.7592	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		265.52480	191.607	16.66	0.2408	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		399.96060	297.110	16.98	0.3254	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		688.96060	824.311	16.98	0.6746	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,816.71710	2,582.594	22.16	0.8979	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		75.71710	79.794	22.16	0.1021	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		517.53450	396.100	17.23	0.3886	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		596.03450	713.000	17.23	0.6114	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		542.63020	421.856	17.20	0.3927	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		617.13020	735.256	17.20	0.6073	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,058.83800	2,835.049	21.92	0.8864	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		86.13800	101.949	21.92	0.1136	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		423.48550	326.595	16.67	0.3193	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		790.78550	933.495	16.67	0.6807	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,330.29630	1,533.795	16.03	0.8464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		165.59630	128.595	16.03	0.1536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		723.44080	850.416	16.87	0.6201	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		568.74080	455.216	16.87	0.3799	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,634.72860	2,410.943	20.99	0.8338	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,545.54470	3,313.526	22.02	0.9045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		79.71550	88.103	22.03	0.0949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,555.01550	3,322.903	22.03	0.9051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		80.77610	89.353	22.02	0.0961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,536.07610	3,304.153	22.02	0.9039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		444.51230	517.695	18.07	0.4346	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		923.70910	768.994	17.70	0.5172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		508.40910	594.194	17.70	0.4828	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,043.53520	878.971	17.99	0.5548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		458.23520	534.171	17.99	0.4452	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		80.24470	88.726	22.02	0.0955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		341.28620	391.764	18.85	0.3474	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,525.41970	1,753.412	16.51	0.8795	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		110.71970	98.212	16.51	0.1205	0.00	0	1,125

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			1,058.21290	1,236.640	16.26	0.7683	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			283.51290	221.440	16.26	0.2317	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,079.81230	912.495	18.07	0.5654	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			178.44940	138.547	16.06	0.1627	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,983.32140	2,211.306	17.48	0.9279	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			68.62140	56.106	17.48	0.0721	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			435.52990	341.411	16.52	0.3152	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			850.22990	996.611	16.52	0.6848	0.00	0	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,426.58620	1,236.564	18.85	0.6526	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			188.62740	212.846	20.46	0.2064	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			835.97840	689.292	17.49	0.4872	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			550.67840	644.492	17.49	0.5128	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,188.56650	2,960.701	21.78	0.8796	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			103.26650	115.901	21.78	0.1204	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,293.14940	1,493.747	16.06	0.8373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,021.98950	859.110	17.94	0.5483	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,184.13510	1,009.038	18.31	0.5943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			408.83510	474.238	18.31	0.4057	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,151.15620	1,339.233	16.18	0.7981	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			236.45620	184.033	16.18	0.2019	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,273.92740	2,057.646	20.46	0.7936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			53.40320	57.351	22.42	0.0650	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			903.96640	1,059.026	16.42	0.7090	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			389.26640	303.826	16.42	0.2910	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,216.52490	2,988.285	21.80	0.8818	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			101.22490	113.485	21.80	0.1182	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			466.68950	544.310	17.94	0.4517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			849.24250	701.295	17.52	0.4919	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,003.28390	2,775.260	21.52	0.8660	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			117.98390	130.460	21.52	0.1340	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,085.30000	985,844.800	22.67	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.67	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,138.70320	3,902.151	22.42	0.9350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			149.42860	166.143	20.99	0.1662	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			511.53550	597.921	17.69	0.4851	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			916.83550	762.721	17.69	0.5149	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			727.98040	855.696	16.86	0.6226	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			563.28040	450.496	16.86	0.3774	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			543.94250	636.495	17.52	0.5081	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			440.44100	348.527	16.49	0.3137	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			876.54100	1,025.427	16.49	0.6863	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,298.66250	3,070.987	21.80	0.8806	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			104.76250	117.887	21.80	0.1194	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			304.84220	240.735	16.26	0.2408	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			1,063.24220	1,240.135	16.26	0.7592	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,272.46070	1,099.855	18.20	0.5882	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		459.86070	529.855	18.20	0.4118	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		457.85040	368.369	16.37	0.3078	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		964.65040	1,118.169	16.37	0.6922	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,566.91130	3,334.292	21.86	0.8759	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		123.71130	134.091	21.86	0.1241	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		717.97870	596.233	16.87	0.4078	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		784.77870	907.433	16.87	0.5922	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,801.69280	3,566.715	21.92	0.8689	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		143.79280	154.515	21.92	0.1311	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		472.19290	387.011	16.27	0.3017	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,054.29290	1,214.811	16.27	0.6983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,365.71510	3,136.244	21.11	0.8306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,374.98340	3,145.410	21.12	0.8312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		195.55060	213.683	21.09	0.1700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,356.45060	3,127.083	21.09	0.8300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,883.71830	2,098.186	15.97	0.8792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		154.61830	121.586	15.97	0.1208	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		194.81510	212.844	21.11	0.1694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		437.06790	360.200	16.14	0.2785	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,678.14810	1,888.659	15.91	0.8473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		199.04810	162.059	15.91	0.1527	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,492.25970	1,313.214	18.24	0.5981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		511.35970	579.814	18.24	0.4019	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		194.08340	212.010	21.12	0.1688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		577.82490	476.114	16.35	0.3372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		2,045.57030	2,263.041	16.01	0.9003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		126.47030	96.441	16.01	0.0997	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,454.29190	2,678.884	16.11	0.9406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		75.19190	52.284	16.11	0.0594	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		1,166.16790	1,336.800	16.14	0.7215	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		1,109.68070	1,272.748	16.20	0.7022	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,800.42750	2,013.315	15.94	0.8670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		171.32750	136.715	15.94	0.1330	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,340.86210	1,527.441	15.98	0.7731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		331.76210	270.841	15.98	0.2269	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		1,006.92490	1,152.714	16.35	0.6628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		509.03110	577.091	18.26	0.4003	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,415.85020	2,205.829	19.81	0.7421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		304.95020	342.429	19.81	0.2579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,408.74960	1,234.495	18.08	0.5808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		537.84960	611.095	18.08	0.4192	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		480.58070	396.148	16.20	0.2978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		292.01740	237.520	15.91	0.2059	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,229.44660	2,450.206	16.05	0.9205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		100.34660	73.606	16.05	0.0795	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,270.12680	1,450.583	16.04	0.7532	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			371.02680	303.983	16.04	0.2468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,499.93110	1,320.491	18.26	0.5997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			204.68580	224.365	20.92	0.1779	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			796.52680	912.487	16.97	0.5667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			847.42680	715.887	16.97	0.4333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,273.24690	3,044.837	20.96	0.8242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			202.34690	221.437	20.96	0.1758	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,421.11740	1,614.120	15.91	0.7941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			829.16320	699.440	16.93	0.4275	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,079.45690	3,843.655	22.22	0.8707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			148.55690	160.255	22.22	0.1293	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			832.29520	953.708	16.85	0.5844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			793.19520	667.108	16.85	0.4156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,245.58580	3,017.765	20.92	0.8221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			207.85770	228.342	20.88	0.1807	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			672.10930	768.453	17.44	0.5002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,073.00930	921.853	17.44	0.4998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,926.97460	2,705.565	20.51	0.7957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			236.07460	262.165	20.51	0.2043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			808.26320	926.040	16.93	0.5725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,052.81680	903.212	17.40	0.4942	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,196.06660	1,369.630	16.11	0.7309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			416.96660	343.030	16.11	0.2691	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			869.71870	996.649	16.74	0.6023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			740.61870	620.049	16.74	0.3977	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,208.75770	2,981.742	20.88	0.8193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			199.28840	217.946	21.02	0.1732	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,178.05890	1,349.870	16.13	0.7253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			428.95890	353.271	16.13	0.2747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,686.42320	2,469.883	20.18	0.7723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			265.52320	296.483	20.18	0.2277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			681.91680	779.812	17.40	0.5058	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			340.25800	383.551	19.53	0.2840	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,211.15800	2,006.951	19.53	0.7160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,310.18840	3,081.346	21.02	0.8268	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			482.91760	399.361	16.22	0.2973	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,121.41760	1,285.761	16.22	0.7027	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,037.30130	3,799.273	22.07	0.8673	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			155.80130	165.673	22.07	0.1327	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			870.71570	742.913	16.80	0.4135	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			933.61570	1,057.713	16.80	0.5865	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			859.19170	732.730	16.77	0.4092	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			946.79170	1,072.330	16.77	0.5908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,733.32750	1,552.879	18.24	0.5923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			615.92750	689.779	18.24	0.4077	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			297.64620	323.315	20.62	0.2126	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,445.04620	3,216.415	20.62	0.7874	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			436.69250	367.237	15.96	0.2498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,463.28630	3,234.271	20.65	0.7887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,479.29250	1,664.137	15.96	0.7502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,675.39610	1,871.541	15.72	0.7972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			332.79610	274.641	15.72	0.2028	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			296.76430	322.191	20.63	0.2120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,454.16430	3,225.291	20.63	0.7880	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			295.88630	321.171	20.65	0.2113	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,994.15230	1,808.471	18.63	0.6139	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			617.15230	685.471	18.63	0.3861	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,392.44510	1,236.393	17.66	0.5102	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			825.44510	923.393	17.66	0.4898	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,008.62460	879.149	17.01	0.4149	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1,082.32460	1,205.549	17.01	0.5851	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			948.97870	825.519	16.89	0.3982	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,132.77870	1,261.819	16.89	0.6018	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,911.42020	2,091.925	15.75	0.7947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			391.32020	321.825	15.75	0.2053	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,426.32900	2,236.509	19.27	0.6435	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			616.42900	676.609	19.27	0.3565	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			423.26220	452.970	20.64	0.2518	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,543.16220	3,322.870	20.64	0.7482	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,624.20700	3,865.604	16.33	0.9602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			54.10700	45.504	16.33	0.0398	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,548.51880	1,717.943	16.44	0.7090	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			618.41880	537.843	16.44	0.2910	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			422.27670	451.663	20.65	0.2511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,552.17670	3,331.563	20.65	0.7489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			421.30010	450.357	20.66	0.2505	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,561.20010	3,340.257	20.66	0.7495	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,159.44210	1,033.467	17.42	0.4152	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,251.64210	1,371.567	17.42	0.5848	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,247.96110	1,360.630	17.72	0.5641	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,316.96110	1,186.230	17.72	0.4359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,255.52630	1,368.713	17.70	0.5666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,304.52630	1,174.313	17.70	0.4334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,251.74090	1,364.665	17.71	0.5653	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,310.74090	1,180.265	17.71	0.4347	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,312.63340	1,189.143	17.74	0.4174	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,398.33340	1,513.943	17.74	0.5826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,390.55340	1,500.382	17.98	0.5656	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,456.25340	1,329.182	17.98	0.4344	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,398.08000	1,508.303	17.96	0.5678	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,443.78000	1,317.103	17.96	0.4322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,394.30710	1,504.333	17.97	0.5667	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,450.00710	1,323.133	17.97	0.4333	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,460.08810	1,338.947	17.99	0.4184	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,539.18810	1,650.547	17.99	0.5816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,533.84290	1,640.333	18.19	0.5670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,600.94290	1,477.433	18.19	0.4330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,541.29210	1,648.151	18.17	0.5689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,588.39210	1,465.251	18.17	0.4311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,537.56650	1,644.233	18.18	0.5679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,594.66650	1,471.333	18.18	0.4321	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,491,640.38</b>	<b>9,150</b>	<b>1,554,811</b>
<b>Total \$ / R</b>												<b>10,047,785,015.98</b>	<b>729,708</b>	<b>2,775,858</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.93520		13.69860			0.0000	209,028.00	15	512
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.15520		13.91470			0.0000	70,776.00	5	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.37660		14.12910			0.0000	86,259.60	6	45
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.59690		14.34260			0.0000	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.82010		14.57010			0.0000	0.00	0	47
<b>Total \$ / R MAXI Future</b>												<b>366,063.60</b>	<b>26</b>	<b>631</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			2,700.94600	3,216.429	21.84	0.0567	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			270,840.94600	247,696.429	21.84	0.9433	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			2,666.62230	3,173.722	21.85	0.0561	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			271,806.62230	248,653.722	21.85	0.9439	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			2,735.68890	3,259.672	21.84	0.0574	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			269,875.68890	246,739.672	21.84	0.9426	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			31,334.11200	35,795.083	19.13	0.3220	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			154,864.11200	135,275.083	19.13	0.6780	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			31,157.60470	35,581.540	19.14	0.3204	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			155,687.60470	136,061.540	19.14	0.6796	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			31,511.81560	36,010.059	19.11	0.3236	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			154,041.81560	134,490.059	19.11	0.6764	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			98,267.49940	112,563.958	16.42	0.6526	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			60,357.49940	49,903.958	16.42	0.3474	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			97,789.27400	111,993.972	16.43	0.6506	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			60,879.27400	50,333.972	16.43	0.3494	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			98,747.97440	113,136.105	16.41	0.6546	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			59,837.97440	49,476.105	16.41	0.3454	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			123,682.36000	139,971.568	16.23	0.6809	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			61,422.36000	52,281.568	16.23	0.3191	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			123,178.06950	139,387.264	16.23	0.6792	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			61,918.06950	52,697.264	16.23	0.3208	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			124,188.16040	140,557.783	16.22	0.6826	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			60,928.16040	51,867.783	16.22	0.3174	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			139,559.68550	154,998.045	16.65	0.6666	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			75,549.68550	65,988.045	16.65	0.3334	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			139,078.50140	154,451.190	16.66	0.6651	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			76,068.50140	66,441.190	16.66	0.3349	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			140,043.21930	155,546.003	16.64	0.6681	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			75,033.21930	65,536.003	16.64	0.3319	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>366,063.60</b>	<b>26</b>	<b>631</b>
£ / R	On 13/04/2017	Foreign Exchange Future				17.18810		16.85910			0.0000	309,385.80	18	61
£ / R	On 24/04/2017	Foreign Exchange Future				17.21490		16.88550			0.0000	172,149.00	10	10
£ / R	On 25/04/2017	Foreign Exchange Future				17.22720		16.89760			0.0000	775,224.00	45	182
£ / R	On 28/04/2017	Foreign Exchange Future				17.23720		16.90740			0.0000	0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future				17.41920		17.08490			0.0000	48,704,083.20	2,796	56,820
£ / R	On 18/09/2017	Foreign Exchange Future				17.73930		17.39770			0.0000	4,470,303.60	252	1,786
£ / R	On 18/12/2017	Foreign Exchange Future				18.06520		17.71420			0.0000	90,326.00	5	215
<b>Total £ / R Future</b>												<b>54,521,471.60</b>	<b>3,126</b>	<b>59,171</b>
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put			348.36660	171.575	24.00	0.3906	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call			177.46660	329.676	24.00	0.6094	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Put			79.04940	39.323	22.00	0.0951	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Call			824.54940	1,114.223	22.00	0.9049	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			0.84680	1.271	48.78	0.0023	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			7,083.24680	6,754.071	48.78	0.9977	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			402.34900	224.421	19.22	0.3778	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			309.74900	461.621	19.22	0.6222	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			14.56010	13.801	32.02	0.0160	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			6,959.66010	6,624.601	32.02	0.9840	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			14.45100	13.691	32.02	0.0159	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			6,969.55100	6,634.491	32.02	0.9841	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			14.66990	13.912	32.02	0.0161	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			6,949.76990	6,614.712	32.02	0.9839	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			297.25970	183.175	16.90	0.2279	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			882.15970	1,102.375	16.90	0.7721	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			834.26510	617.802	18.26	0.5058	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			419.16510	537.002	18.26	0.4942	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			2,040.88410	1,746.255	20.80	0.8090	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			125.78410	165.455	20.80	0.1910	0.00	0	1,200
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			608.41790	739.384	17.97	0.4762	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,210.71790	1,000.084	17.97	0.5238	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			605.30620	735.697	17.98	0.4744	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,217.60620	1,006.397	17.98	0.5256	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			611.54550	743.089	17.96	0.4779	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,203.84550	993.789	17.96	0.5221	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			43.43130	64.062	22.47	0.0484	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,479.23130	7,148.862	22.47	0.9516	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			43.19810	63.741	22.47	0.0482	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,488.99810	7,158.541	22.47	0.9518	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			43.66570	64.386	22.47	0.0486	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,469.46570	7,139.186	22.47	0.9514	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,400</b>
<b>Total £ / R</b>												<b>54,521,471.60</b>	<b>3,126</b>	<b>61,571</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12568		0.12431			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12819		0.12680			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.13080		0.12936			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,804</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			31.19830	25.920	22.93	0.0494	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,600.19830	2,458.020	22.93	0.9506	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			7.17780	5.032	22.93	0.0116	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,576.17780	3,437.132	22.93	0.9884	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.40970	0.803	22.93	0.0022	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,570.40970	4,432.903	22.93	0.9978	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			61.48160	44.134	20.36	0.0611	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,381.88160	3,224.934	20.36	0.9389	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			24.06550	14.784	20.36	0.0235	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,344.46550	4,195.584	20.36	0.9765	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			146.02900	119.479	20.36	0.1411	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,466.42900	2,300.279	20.36	0.8589	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,998.77090	2,105.359	12.42	0.9567	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			62.77090	25.059	12.42	0.0433	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,251.00410	1,262.601	13.49	0.7933	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			315.00410	182.302	13.49	0.2067	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			768.84170	722.272	15.62	0.5448	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			832.84170	641.972	15.62	0.4552	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>3,804</b>
€ / R	On	13/04/2017	Foreign Exchange Future			14.68930		14.43800			0.0000	14,689.30	1	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.70860		14.45740			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.90860		14.65340			0.0000	109,816,747.60	7,366	110,028
€ / R	On	18/09/2017	Foreign Exchange Future			15.21510		14.95430			0.0000	7,744,485.90	509	7,341
€ / R	On	18/12/2017	Foreign Exchange Future			15.53180		15.26230			0.0000	0.00	0	749
€ / R	On	19/03/2018	Foreign Exchange Future			15.85540		15.57640			0.0000	0.00	0	916
<b>Total € / R Future</b>												<b>117,575,922.80</b>	<b>7,876</b>	<b>119,084</b>
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			448.98690	256.007	22.47	0.5828	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			86.98690	145.307	22.47	0.4172	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			48.10120	27.153	18.75	0.0841	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			705.50120	935.753	18.75	0.9159	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			8.86450	14.230	26.84	0.0220	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,545.46450	4,295.630	26.84	0.9780	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			8.75720	14.211	26.88	0.0219	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			200.77620	135.126	15.97	0.2128	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,555.35720	4,305.611	26.88	0.9781	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			8.97310	14.250	26.80	0.0220	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,535.57310	4,285.650	26.80	0.9780	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,706.36040	1,474.095	19.73	0.8226	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			99.76040	122.695	19.73	0.1774	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			744.17620	933.726	15.97	0.7872	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,563.85590	4,298.164	22.15	0.9421	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			57.72860	53.000	22.16	0.0576	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,573.42860	4,307.900	22.16	0.9424	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			57.30410	52.739	22.18	0.0573	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,583.00410	4,317.639	22.18	0.9427	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			58.15590	53.264	22.15	0.0579	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			229.33300	256.296	19.29	0.1975	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,027.03300	2,784.496	19.29	0.8025	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			228.40530	255.181	19.30	0.1967	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,036.10530	2,793.381	19.30	0.8033	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			230.26900	257.417	19.28	0.1982	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,017.96900	2,775.617	19.28	0.8018	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			69.78970	76.184	23.39	0.0621	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,217.48970	5,954.384	23.39	0.9379	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,533.73570	1,758.540	15.38	0.8076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			271.43570	226.740	15.38	0.1924	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,604.77620	1,410.150	17.20	0.6181	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			477.07620	551.950	17.20	0.3819	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			586.26350	503.993	15.41	0.3049	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,307.31440	1,503.094	15.42	0.6936	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			590.91440	507.693	15.42	0.3064	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,301.98500	1,496.811	15.42	0.6920	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			595.58500	511.411	15.42	0.3080	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,312.66350	1,509.393	15.41	0.6951	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>36,000</b>
<b>Total € / R</b>												<b>117,575,922.80</b>	<b>7,876</b>	<b>155,084</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.54870		10.33800			0.0000	4,852,402.00	460	30,232
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.70070		10.48580			0.0000	0.00	0	1,735
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.85570		10.63500			0.0000	0.00	0	53
<b>Total AU\$ / R Future</b>												<b>4,852,402.00</b>	<b>460</b>	<b>32,020</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			22.83500	24.574	19.00	0.0642	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,754.83500	1,545.874	19.00	0.9358	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			23.24230	25.117	18.91	0.0656	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,735.24230	1,526.417	18.91	0.9344	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			23.03700	24.843	18.96	0.0649	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,745.03700	1,536.144	18.96	0.9351	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			48.80330	69.471	16.03	0.1264	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,743.00330	1,548.771	16.03	0.8736	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			48.05890	68.459	16.03	0.1248	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,752.25890	1,557.759	16.03	0.8752	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			49.55810	70.495	16.03	0.1279	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,733.75810	1,539.795	16.03	0.8721	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,402.95870	1,225.370	15.09	0.7417	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			160.97000	204.506	15.06	0.2620	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,385.97000	1,208.806	15.06	0.7380	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			159.45720	202.780	15.07	0.2601	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,394.45720	1,217.080	15.07	0.7399	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			157.95870	201.070	15.09	0.2583	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>4,852,402.00</b>	<b>460</b>	<b>32,020</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.39820		10.20730			0.0000	51,991.00	5	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.57670		10.38280			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.75860		10.55870			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>51,991.00</b>	<b>5</b>	<b>20</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			33.01470	37.463	19.44	0.0912	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,565.71470	1,379.263	19.44	0.9088	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			32.61080	36.992	19.47	0.0901	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,575.31080	1,388.792	19.47	0.9099	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			33.42470	37.943	19.40	0.0923	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,556.12470	1,369.743	19.40	0.9077	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			169.44640	206.322	16.37	0.2960	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,076.64640	919.622	16.37	0.7040	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			167.79850	204.247	16.39	0.2935	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,084.99850	927.547	16.39	0.7065	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			171.11430	208.418	16.35	0.2985	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,068.31430	911.718	16.35	0.7015	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			520.77320	627.679	14.34	0.5912	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			502.07320	409.079	14.34	0.4088	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			516.37590	622.589	14.35	0.5882	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			507.67590	413.989	14.35	0.4118	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			525.19850	632.802	14.33	0.5943	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			496.49850	404.202	14.33	0.4057	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R</b>												<b>51,991.00</b>	<b>5</b>	<b>20</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.93890		13.73770			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			14.24320		14.03760			0.0000	1,424,320.00	100	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.55880		14.34450			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,424,320.00</b>	<b>100</b>	<b>1,356</b>
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			45.62850	58.475	21.28	0.0963	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,187.92850	1,999.575	21.28	0.9037	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			45.04430	57.788	21.29	0.0953	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,197.34430	2,008.888	21.29	0.9047	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			46.21980	59.169	21.27	0.0973	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,178.51980	1,990.269	21.27	0.9027	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			277.37990	312.600	18.86	0.2927	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,629.77990	1,459.400	18.86	0.7073	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			275.77180	310.668	18.87	0.2912	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,638.17180	1,467.468	18.87	0.7088	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			278.99920	314.541	18.84	0.2943	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,621.39920	1,451.341	18.84	0.7057	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			950.69550	1,078.868	16.45	0.6320	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			636.19550	550.068	16.45	0.3680	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			945.95880	1,073.551	16.46	0.6300	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			641.45880	554.751	16.46	0.3700	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			955.45410	1,084.208	16.44	0.6340	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			630.95410	545.408	16.44	0.3660	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>1,424,320.00</b>	<b>100</b>	<b>1,356</b>
CNH / R	On	19/06/2017	Foreign Exchange Future			2.01280		1.97990			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			2.03190		1.99740			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05040		2.01540			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			79.06260	94.271	20.12	0.1104	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,880.06260	2,566.271	20.12	0.8896	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			92.65060	110.276	19.88	0.1268	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,693.65060	2,382.276	19.88	0.8732	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			85.58710	101.954	20.00	0.1183	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,786.58710	2,473.954	20.00	0.8817	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			422.64570	501.970	17.46	0.3369	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,948.64570	1,682.970	17.46	0.6631	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			402.96790	478.010	17.56	0.3238	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,028.96790	1,759.010	17.56	0.6762	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			443.33830	527.698	17.37	0.3506	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,869.33830	1,608.698	17.37	0.6494	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			691.28140	570.927	15.44	0.3114	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,390.09520	1,610.476	15.42	0.6746	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			736.09520	606.476	15.42	0.3254	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,336.52210	1,551.269	15.47	0.6600	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			782.52210	647.269	15.47	0.3400	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,445.28140	1,674.927	15.44	0.6886	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	02/05/2017	Foreign Exchange Future			2.00350		1.97070			0.0000	0.00	0	362
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			466.45000	640.292	17.87	0.6829	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			359.45000	205.292	17.87	0.3171	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			420.00140	579.048	18.04	0.6437	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			413.00140	244.048	18.04	0.3563	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			377.39840	521.982	18.20	0.6037	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			470.39840	286.982	18.20	0.3963	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00590		1.97170			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			139.82190	158.833	17.62	0.1876	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,022.82190	1,699.833	17.62	0.8124	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			132.39290	143.521	17.65	0.1728	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,115.39290	1,784.521	17.65	0.8272	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			125.52990	129.500	17.68	0.1590	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,208.52990	1,870.500	17.68	0.8410	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.79650		1.76540			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.82720		1.79540			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.85740		1.82440			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			147.43310	172.267	20.90	0.1917	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,093.43310	1,807.267	20.90	0.8083	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			135.20430	160.172	21.09	0.1797	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,181.20430	1,895.172	21.09	0.8203	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			123.91210	148.997	21.27	0.1685	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,269.91210	1,983.997	21.27	0.8315	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			405.11310	470.250	18.96	0.3282	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,951.11310	1,698.250	18.96	0.6718	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			387.51740	448.655	19.09	0.3154	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,033.51740	1,776.655	19.09	0.6846	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			423.66430	492.606	18.81	0.3413	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,869.66430	1,620.606	18.81	0.6587	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,273.21990	1,466.942	15.96	0.6653	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			729.21990	592.942	15.96	0.3347	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,224.09270	1,412.346	16.06	0.6492	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			780.09270	638.346	16.06	0.3508	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,324.13390	1,523.379	15.85	0.6814	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			680.13390	549.378	15.85	0.3186	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/06/2017	Foreign Exchange Future			0.13300		0.13100			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13200		0.13080			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13280		0.13080			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.67810		9.53650			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.81090		9.66700			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.94580		9.79750			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			27.04660	28.332	18.72	0.0789	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,440.54660	1,300.232	18.72	0.9211	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			26.76510	27.968	18.77	0.0779	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,450.26510	1,309.868	18.77	0.9221	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			27.33270	28.703	18.67	0.0799	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,430.83270	1,290.603	18.67	0.9201	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,039.95960	920.647	15.74	0.7447	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			125.52790	149.770	15.76	0.2528	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,048.52790	928.869	15.76	0.7472	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			128.41110	153.346	15.72	0.2579	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,031.41110	912.446	15.72	0.7421	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			126.95960	151.547	15.74	0.2553	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			456.97420	491.623	17.00	0.4306	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			454.79100	625.789	16.81	0.5667	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			467.29100	489.989	16.81	0.4333	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			455.14290	614.165	16.61	0.5640	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			477.64290	488.365	16.61	0.4360	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			454.47420	637.423	17.00	0.5694	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30630		1.28560			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32150		1.30080			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.33870		1.31680			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			944.00000	737.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,044.00000	837.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,144.00000	937.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			692.00000	485.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			792.00000	585.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			592.00000	385.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			32.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			168.00000	387.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			68.00000	287.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	187.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25000		1.24720			0.0000	31,250.00	25	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25320		1.25030			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25660		1.25370			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>31,250.00</b>	<b>25</b>	<b>4,048</b>
<b>Total QUANTO £ / \$</b>												<b>31,250.00</b>	<b>25</b>	<b>4,048</b>
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06990		1.06970			0.0000	16,048.50	15	32,879
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07490		1.07470			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.08030		1.08020			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>16,048.50</b>	<b>15</b>	<b>32,879</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$</b>												<b>16,048.50</b>	<b>15</b>	<b>32,879</b>
RAIN	On	19/06/2017	Foreign Exchange Future			23,420.44000		23,035.95000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Future			9.95380		9.79500			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			91.81300	111.688	17.17	0.2508	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			816.81300	677.888	17.17	0.7492	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			90.30710	109.745	17.19	0.2473	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			825.30710	685.945	17.19	0.7527	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			93.34230	113.662	17.15	0.2544	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			808.34230	669.862	17.15	0.7456	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/06/2017	Foreign Exchange Future			3.69370		3.66470			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			11.12380	10.999	21.22	0.0722	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			616.42380	587.299	21.22	0.9278	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			10.80420	10.669	21.33	0.0701	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			626.10420	596.969	21.33	0.9299	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			11.45610	11.343	21.10	0.0745	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			606.75610	577.643	21.10	0.9255	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.42530		1.38290			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.40240		1.36120			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38210		1.34100			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									10 223 132 845.10	732,191	1,475,814
Total Options									3 491 640.38	9,150	1,593,211
Grand Total:									10,226,624,485.48	741,341	3,069,025