



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

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/04/2017

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			13.82200		13.76600			0.0000	1,935,080,000.00	140,000	140,000
\$ / R On 11/04/2017 Foreign Exchange Future			13.81730		13.76840			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			13.81940		13.77070			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.82150		13.77300			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.83190		13.78480			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			13.83650		13.78960			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.83900		13.79200			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.84660		13.79930			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.84920		13.80170			0.0000	0.00	0	40
\$ / R On 28/04/2017 Foreign Exchange Future			13.85670		13.80890			0.0000	0.00	0	2,057
\$ / R On 02/05/2017 Foreign Exchange Future			13.86690		13.81860			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.87190		13.82340			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.88950		13.84040			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.92610		13.87690			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.93830		13.88910			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			13.98460		13.93520			0.0000	6,794,264,079.40	485,839	1,033,655
\$ / R On 28/06/2017 Foreign Exchange Future			14.00650		13.95710			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			14.01130		13.96190			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			14.02350		13.97410			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			14.04050		13.99100			0.0000	0.00	0	0
\$ / R On 21/07/2017 Foreign Exchange Future			14.06220		14.01270			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			14.07190		14.02240			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			14.07670		14.02720			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			14.08640		14.03690			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			14.11300		14.06340			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			14.15640		14.10690			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.20470		14.15520			0.0000	42,457,848.30	2,989	55,880
\$ / R	On	27/09/2017	Foreign Exchange Future			14.22650		14.17690			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			14.22890		14.17940			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.28930		14.24000			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.29900		14.24980			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			14.34020		14.29120			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.37650		14.32780			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.42490		14.37660			0.0000	12,549,663.00	870	94,830
\$ / R	On	22/12/2017	Foreign Exchange Future			14.43460		14.38640			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.56340		14.51480			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.56820		14.51960			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.64610		14.59690			0.0000	0.00	0	280
\$ / R	On	25/04/2018	Foreign Exchange Future			14.73760		14.68700			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.77800		14.72640			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.78810		14.73630			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.87400		14.82010			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			15.01540		14.95810			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			15.10380		15.04440			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.24770		15.18480			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			15.32600		15.26120			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.48010		15.41160			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.56340		15.49290			0.0000	0.00	0	0
Total \$ / R Future												8,784,351,590.70	629,698	1,335,802
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			36.29280	24.482	32.81	0.1061	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			552.29280	596.482	32.81	0.8939	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			17.98970	10.561	35.69	0.0485	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			783.98970	832.561	35.69	0.9515	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			4.60350	1.708	36.39	0.0095	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			690.51620	738.630	35.49	0.9282	0.00	0	80,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			71.61790	49.122	28.33	0.2090	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			337.61790	371.122	28.33	0.7910	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			1,120.60350	1,173.708	36.39	0.9905	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			143.34090	104.258	23.84	0.4123	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			159.34090	176.258	23.84	0.5877	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			320.93710	262.617	27.18	0.6684	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			86.93710	84.617	27.18	0.3316	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			24.51620	16.630	35.49	0.0718	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			281.41200	232.672	25.32	0.6116	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			109.81200	109.972	25.32	0.3884	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,249.82710	3,201.148	55.60	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			0.52710	0.548	55.60	0.0019	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			113.92300	119.125	24.90	0.3902	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			293.22300	249.725	24.90	0.6098	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			187.80300	145.152	23.25	0.4559	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			178.50300	184.552	23.25	0.5441	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			135.94900	104.309	24.53	0.3503	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			246.64900	263.709	24.53	0.6497	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Put			198.97560	153.191	23.04	0.4751	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Call			169.67560	172.591	23.04	0.5249	0.00	0	2,500
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			292.24840	249.479	24.02	0.5948	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			125.24840	130.979	24.02	0.4052	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			94.13430	70.786	25.15	0.2441	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			367.13430	392.286	25.15	0.7559	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put			21.67360	15.101	29.10	0.0617	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call			794.67360	836.601	29.10	0.9383	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			661.62300	610.133	22.69	0.8266	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			56.42300	52.034	22.69	0.1734	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			18.83870	15.540	23.81	0.0556	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			948.43870	992.040	23.81	0.9444	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			606.09950	561.179	22.91	0.7572	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			88.09950	90.179	22.91	0.2428	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put			144.89580	121.259	19.57	0.3075	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call			384.19580	407.859	19.57	0.6925	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			426.79900	452.854	19.18	0.7275	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			125.09900	103.654	19.18	0.2725	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,898.71180	1,851.953	28.99	0.9681	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			10.41180	11.153	28.99	0.0319	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,284.16180	1,239.131	25.54	0.9206	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			25.86180	28.331	25.54	0.0794	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			28.88440	31.262	25.22	0.0872	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,227.18440	1,182.062	25.22	0.9128	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			27.68520	23.446	18.96	0.0841	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			769.38520	812.646	18.96	0.9159	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			264.27640	280.687	20.29	0.5398	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			262.57640	231.487	20.29	0.4602	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,872.54910	2,824.716	34.72	0.9893	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			4.24910	3.916	34.72	0.0107	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			155.89580	163.923	21.31	0.3651	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			454.19580	414.723	21.31	0.6349	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			559.45200	519.176	21.51	0.6833	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			138.35200	145.876	21.51	0.3167	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			29.91680	26.193	19.30	0.0853	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			838.81680	882.893	19.30	0.9147	0.00	0	1,500
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			23.70350	22.161	21.51	0.0627	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			1,122.30350	1,169.061	21.51	0.9373	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			169.47890	149.188	18.90	0.3196	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			428.07890	456.088	18.90	0.6804	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			1,238.55830	1,285.202	22.41	0.9486	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			19.95830	18.302	22.41	0.0514	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			215.59270	193.472	19.15	0.3705	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			388.99270	415.372	19.15	0.6295	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			675.08640	712.273	18.04	0.8386	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			71.68640	60.373	18.04	0.1614	0.00	0	25,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			182.00660	161.149	18.41	0.3080	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			502.40660	530.648	18.41	0.6920	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,127.62990	2,079.114	23.99	0.9329	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			34.52990	35.213	23.99	0.0671	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			210.37670	184.093	17.66	0.3057	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			587.27670	610.193	17.66	0.6943	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			69.63270	56.155	16.98	0.1206	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			1,028.73270	1,064.455	16.98	0.8794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			96.51980	96.290	21.08	0.1468	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,681.31980	1,631.690	21.08	0.8532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			95.35480	95.170	21.09	0.1454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,690.15480	1,640.570	21.09	0.8546	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			97.69740	97.420	21.07	0.1482	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			153.80540	129.362	16.42	0.2125	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			27.76540	22.432	15.71	0.0524	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			518.22900	478.360	17.89	0.5035	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			413.42900	422.960	17.89	0.4965	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			813.58900	836.968	16.58	0.7610	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			178.38900	152.368	16.58	0.2390	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			869.00540	893.962	16.42	0.7875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			338.95090	345.408	18.39	0.4263	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			2,169.99790	2,216.584	19.83	0.9753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			14.79790	11.984	19.83	0.0247	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,024.75580	977.023	19.57	0.7125	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			209.95580	211.623	19.57	0.2875	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,462.96540	1,507.032	15.71	0.9476	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			1,095.71630	1,128.498	15.80	0.8747	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			120.65070	99.369	16.17	0.1752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			955.85070	983.969	16.17	0.8248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			169.00270	143.454	16.52	0.2289	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			834.20270	858.054	16.52	0.7711	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			653.75090	610.808	18.39	0.5737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			25.23000	20.387	16.28	0.0468	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,854.47020	1,900.185	18.00	0.9661	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			19.27020	15.585	18.00	0.0339	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			1,228.87420	1,265.540	15.47	0.9116	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			53.67420	40.940	15.47	0.0884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			80.51630	63.898	15.80	0.1253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			1,324.67670	1,363.775	15.24	0.9327	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			191.42450	164.533	16.65	0.2524	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			786.62450	809.133	16.65	0.7476	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,952.90340	1,998.924	18.57	0.9694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			17.70340	14.323	18.57	0.0306	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,560.43000	1,604.987	16.28	0.9532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			136.56470	113.702	16.29	0.1935	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			198.16430	170.844	16.68	0.2592	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			773.36430	795.444	16.68	0.7408	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,707.18210	1,752.369	17.14	0.9603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			21.98210	17.769	17.14	0.0397	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			39.47670	29.175	15.24	0.0673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			571.02670	586.601	17.27	0.6191	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			230.35110	201.159	16.84	0.2905	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			715.55110	735.759	16.84	0.7095	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			933.64390	960.972	16.23	0.8158	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			128.44390	106.372	16.23	0.1842	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			911.76470	938.302	16.29	0.8065	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			753.75560	775.202	16.74	0.7305	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			1,111.92920	1,145.213	15.76	0.8797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			76.72920	60.613	15.76	0.1203	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			384.58550	349.167	17.45	0.4174	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			519.78550	533.767	17.45	0.5826	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			335.82670	302.001	17.27	0.3809	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			576.35670	592.097	17.26	0.6228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,229.84470	1,180.141	20.10	0.7670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			165.04470	164.741	20.10	0.2330	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			1,194.86410	1,230.591	15.55	0.9030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			59.66410	45.991	15.55	0.0970	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			208.55560	180.602	16.74	0.2695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			335.74160	342.070	18.41	0.4232	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,357.79800	1,307.226	20.43	0.7951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			142.99800	141.826	20.43	0.2049	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			249.55410	219.364	16.93	0.3082	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			684.75410	703.964	16.93	0.6918	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			331.15670	297.497	17.26	0.3772	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			40.82650	42.668	21.71	0.0728	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,272.02160	1,309.820	15.37	0.9216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			46.82160	35.220	15.37	0.0784	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			379.81010	387.937	18.10	0.4657	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			574.61010	533.337	18.10	0.5343	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			660.54160	617.470	18.41	0.5768	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			64.11550	65.152	21.38	0.1052	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,576.31690	1,526.106	20.96	0.8350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			111.51690	110.706	20.96	0.1650	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			429.23020	439.428	17.79	0.5105	0.00	0	1,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			494.03020	454.828	17.79	0.4895	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			2,305.62650	2,258.068	21.71	0.9272	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			266.95530	270.635	18.98	0.3517	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,117.74940	2,069.796	21.52	0.9100	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			52.94940	54.396	21.52	0.0900	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			314.07350	319.545	18.58	0.4014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			708.87350	664.945	18.58	0.5986	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,978.91550	1,930.552	21.38	0.8948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			46.52600	48.191	21.62	0.0810	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			486.09860	499.056	17.57	0.5571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			420.89860	384.456	17.57	0.4429	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,988.10920	1,939.776	21.39	0.8958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			63.30920	64.376	21.39	0.1042	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			831.75530	786.035	18.98	0.6483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,143.79270	4,089.713	29.99	0.9658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			505.13120	518.664	17.50	0.5716	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			399.93120	364.064	17.50	0.4284	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			362.25180	369.655	18.22	0.4490	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			607.05180	565.055	18.22	0.5510	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,211.32600	2,163.591	21.62	0.9190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			20.00740	22.219	22.21	0.0407	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			387.05520	395.481	18.05	0.4724	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			561.85520	520.881	18.05	0.5276	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,362.52400	2,315.053	21.77	0.9318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			37.72400	39.653	21.77	0.0682	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			28.99270	24.313	29.99	0.0342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,663.68770	1,613.965	21.06	0.8503	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,733.26830	4,681.247	30.92	0.9772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			18.46830	15.847	30.92	0.0228	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			345.45760	352.178	18.34	0.4328	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			640.25760	597.578	18.34	0.5672	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,814.80740	2,767.619	22.21	0.9593	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,138.24420	1,089.322	19.87	0.7443	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,244.66770	4,190.154	30.61	0.9658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			29.86770	24.754	30.61	0.0342	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,032.18330	1,062.916	15.96	0.8535	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			96.98330	78.316	15.96	0.1465	0.00	0	48,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			98.88770	98.565	21.06	0.1497	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,672.49740	1,622.820	21.07	0.8518	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			70.02530	70.836	21.32	0.1131	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,914.82530	1,866.236	21.32	0.8869	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,781.13700	5,730.547	30.92	0.9917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			6.33700	5.147	30.92	0.0083	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			183.44420	183.922	19.87	0.2557	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			263.56050	232.828	16.84	0.3090	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			720.66050	739.328	16.84	0.6910	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,339.56430	2,282.908	21.29	0.9202	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			56.66430	49.408	21.29	0.0798	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			353.02370	318.804	17.16	0.3773	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			614.92370	630.104	17.16	0.6227	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			513.97180	475.151	17.54	0.4750	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			488.07180	498.651	17.54	0.5250	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			534.44850	545.633	17.35	0.5466	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			493.44850	455.133	17.35	0.4534	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,018.56980	3,969.660	26.50	0.9592	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			29.56980	30.160	26.50	0.0408	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			896.51170	849.753	18.42	0.6182	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			349.21170	351.953	18.42	0.3818	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			718.73970	674.129	17.79	0.5461	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			441.13970	446.029	17.79	0.4539	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			1,014.00680	1,036.949	16.09	0.7788	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			191.60680	165.049	16.09	0.2212	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			297.11050	264.231	16.44	0.3068	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			824.31050	840.931	16.44	0.6932	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,582.59410	2,528.186	21.54	0.9009	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			79.79410	74.886	21.54	0.0991	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			396.10010	359.363	16.71	0.3719	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			713.00010	725.763	16.71	0.6281	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			421.85620	383.847	16.67	0.3767	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			735.25620	746.847	16.67	0.6233	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,835.04940	2,779.725	21.33	0.8895	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			101.94940	96.125	21.33	0.1105	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			326.59460	291.775	16.11	0.3021	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			933.49460	948.175	16.11	0.6979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,533.79510	1,564.962	15.57	0.8609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			128.59510	110.262	15.57	0.1391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			850.41570	859.752	16.32	0.6348	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			455.21570	415.052	16.32	0.3652	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,410.94310	2,355.241	20.44	0.8356	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,313.52590	3,251.689	21.01	0.9127	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			88.10330	75.598	21.01	0.0866	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,322.90330	3,260.898	21.01	0.9134	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			89.35290	77.185	21.02	0.0881	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,304.15290	3,242.485	21.02	0.9119	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			517.69480	517.607	17.55	0.4425	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			768.99380	721.298	17.17	0.5073	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			594.19380	595.998	17.17	0.4927	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			878.97110	829.771	17.46	0.5464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			534.17110	534.472	17.46	0.4536	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			88.72590	76.389	21.01	0.0873	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			391.76420	388.618	18.33	0.3518	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,753.41230	1,788.721	16.10	0.8916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			98.21230	84.021	16.10	0.1084	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			1,236.63980	1,257.684	15.70	0.7855	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			221.43980	192.984	15.70	0.2145	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			912.49480	862.907	17.55	0.5575	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			138.54680	116.355	15.46	0.1460	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			2,211.30560	2,252.757	17.16	0.9357	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			56.10560	48.057	17.16	0.0643	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			341.41060	305.536	15.95	0.2988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			996.61060	1,010.236	15.95	0.7012	0.00	0	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,236.56420	1,183.918	18.33	0.6482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			212.84590	207.015	19.93	0.2058	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			689.29240	642.955	16.95	0.4761	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			644.49240	647.655	16.95	0.5239	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,960.70100	2,905.103	21.22	0.8826	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			115.90100	109.803	21.22	0.1174	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,493.74680	1,521.055	15.46	0.8540	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			859.10990	810.155	17.41	0.5396	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,009.03760	958.487	17.79	0.5875	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			474.23760	473.187	17.79	0.4125	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,339.23250	1,362.833	15.60	0.8152	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			184.03250	158.133	15.60	0.1848	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,057.64590	2,002.315	19.93	0.7942	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			57.35120	38.603	20.51	0.0497	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,059.02600	1,075.549	15.88	0.7256	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			303.82600	270.849	15.88	0.2744	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,988.28540	2,933.101	21.26	0.8845	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			113.48540	107.801	21.26	0.1155	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			544.30990	544.855	17.41	0.4604	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			701.29470	654.737	16.98	0.4810	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,775.25970	2,719.562	20.96	0.8687	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			130.45970	124.262	20.96	0.1313	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,844.80000	985,795.300	20.15	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	20.15	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,902.15120	3,833.903	20.51	0.9503	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			166.14310	159.941	20.44	0.1644	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			597.92070	599.827	17.15	0.4950	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			762.72070	715.127	17.15	0.5050	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			855.69590	865.185	16.31	0.6374	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			450.49590	410.485	16.31	0.3626	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			636.49470	639.437	16.98	0.5190	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			348.52710	312.125	15.92	0.2974	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,025.42710	1,038.625	15.92	0.7026	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,070.98660	3,014.010	21.18	0.8843	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			117.88660	110.510	21.18	0.1157	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			240.73470	211.077	15.70	0.2241	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			1,240.13470	1,259.977	15.70	0.7759	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,099.85490	1,048.415	17.70	0.5823	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		529.85490	527.715	17.70	0.4177	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		368.36920	333.913	15.88	0.2933	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,118.16920	1,132.913	15.88	0.7067	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,334.29150	3,276.678	21.25	0.8799	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		134.09150	125.678	21.25	0.1201	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		596.23250	554.256	16.39	0.3962	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		907.43250	914.456	16.39	0.6038	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,566.71470	3,509.321	21.35	0.8726	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		154.51470	145.821	21.35	0.1274	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		387.01120	353.906	15.84	0.2886	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,214.81120	1,230.406	15.84	0.7114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,136.24440	3,081.269	20.66	0.8325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,145.40970	3,090.399	20.67	0.8331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		213.68350	207.098	20.65	0.1682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,127.08350	3,072.198	20.65	0.8318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		2,098.18620	2,134.861	15.74	0.8875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		121.58620	109.961	15.74	0.1125	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		212.84440	206.169	20.66	0.1675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		360.20010	330.064	15.75	0.2660	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,888.65870	1,920.871	15.62	0.8575	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		162.05870	145.971	15.62	0.1425	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,313.21440	1,264.723	17.86	0.5931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		579.81440	579.623	17.86	0.4069	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		212.00970	205.299	20.67	0.1669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		476.11370	440.523	15.93	0.3252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		2,263.04100	2,302.553	15.84	0.9071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		96.44100	87.653	15.84	0.0929	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,678.88410	2,723.369	16.07	0.9443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		52.28410	48.469	16.07	0.0557	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		1,336.80010	1,354.964	15.75	0.7340	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		1,272.74830	1,289.587	15.81	0.7146	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		2,013.31500	2,048.304	15.69	0.8760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		136.71500	123.404	15.69	0.1240	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,527.44080	1,549.489	15.57	0.7859	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		270.84080	244.589	15.57	0.2141	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		1,152.71370	1,165.423	15.93	0.6748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		577.09090	576.847	17.87	0.4053	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,205.82860	2,153.660	19.43	0.7411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		342.42860	338.560	19.43	0.2589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,234.49510	1,186.871	17.70	0.5752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		611.09510	611.771	17.70	0.4248	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		396.14830	364.687	15.81	0.2854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		237.51950	212.993	15.50	0.1932	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,450.20620	2,492.307	15.94	0.9258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		73.60620	67.407	15.94	0.0742	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,450.58320	1,471.081	15.64	0.7659	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			303.98320	276.181	15.64	0.2341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,320.49090	1,271.947	17.87	0.5947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			224.36510	218.653	20.51	0.1766	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			912.48730	919.499	16.57	0.5764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			715.88730	674.599	16.57	0.4236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,044.83710	2,990.794	20.54	0.8255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			221.43710	215.694	20.54	0.1745	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,614.11950	1,637.893	15.50	0.8068	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			699.43990	658.459	16.53	0.4175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,843.65500	3,786.777	21.68	0.8743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			160.25500	151.677	21.68	0.1257	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			953.70800	961.661	16.45	0.5946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			667.10800	626.762	16.45	0.4054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,017.76510	2,963.753	20.51	0.8234	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			228.34240	222.674	20.46	0.1795	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			768.45290	772.136	17.04	0.5082	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			921.85290	877.236	17.04	0.4918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,705.56530	2,652.020	20.10	0.7962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			262.16530	256.920	20.10	0.2038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			926.03990	933.359	16.53	0.5825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			903.21220	858.831	17.00	0.4862	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,369.63000	1,388.470	15.72	0.7435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			343.03000	313.570	15.72	0.2565	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			996.64880	1,005.606	16.33	0.6129	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			620.04880	580.706	16.33	0.3871	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,981.74240	2,927.774	20.46	0.8205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			217.94570	211.824	20.59	0.1717	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,349.87050	1,368.303	15.73	0.7378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			353.27050	323.403	15.73	0.2622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,469.88310	2,416.872	19.79	0.7722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			296.48310	291.772	19.79	0.2278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			779.81220	783.731	17.00	0.5138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			383.55120	380.527	19.16	0.2858	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,006.95120	1,955.627	19.16	0.7142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,081.34570	3,026.924	20.59	0.8283	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			399.36110	367.962	15.83	0.2851	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,285.76110	1,302.562	15.83	0.7149	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,799.27340	3,743.315	21.56	0.8703	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			165.67340	157.915	21.56	0.1297	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			742.91290	703.872	16.46	0.4044	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			1,057.71290	1,067.272	16.46	0.5956	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			732.73040	694.041	16.43	0.4000	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			1,072.33040	1,082.241	16.43	0.6000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,552.87920	1,505.774	17.94	0.5877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			689.77920	691.874	17.94	0.4123	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			323.31520	318.993	20.29	0.2125	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			3,216.41520	3,162.893	20.29	0.7875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			367.23690	339.711	15.63	0.2393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,234.27140	3,180.604	20.32	0.7889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,664.13690	1,685.811	15.63	0.7607	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,871.54070	1,898.021	15.42	0.8074	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			274.64070	251.921	15.42	0.1926	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			322.19130	317.846	20.31	0.2118	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,225.29130	3,171.746	20.31	0.7882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			321.17140	316.704	20.32	0.2111	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,808.47120	1,759.431	18.34	0.6100	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			685.47120	687.031	18.34	0.3900	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,236.39310	1,191.564	17.37	0.5040	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			923.39310	929.164	17.37	0.4960	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			879.14930	838.565	16.70	0.4069	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1,205.54930	1,216.565	16.70	0.5931	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			825.51950	785.349	16.58	0.3899	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,261.81950	1,273.449	16.58	0.6101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			2,091.92520	2,117.595	15.38	0.8053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			321.82520	293.595	15.38	0.1947	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,236.50870	2,184.218	19.00	0.6403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			676.60870	678.218	19.00	0.3597	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			452.96980	450.413	20.35	0.2526	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,322.86980	3,266.413	20.35	0.7474	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,865.60440	3,916.903	16.32	0.9623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			45.50440	42.903	16.32	0.0377	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,717.94310	1,738.419	16.13	0.7186	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			537.84310	504.419	16.13	0.2814	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			451.66330	449.082	20.36	0.2520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,331.56330	3,275.082	20.36	0.7480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			450.35660	447.757	20.37	0.2513	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,340.25660	3,283.757	20.37	0.7487	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,033.46680	988.466	17.12	0.4077	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,371.56680	1,383.865	17.12	0.5923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,360.63010	1,372.393	17.43	0.5711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,186.23010	1,138.593	17.43	0.4289	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,368.71320	1,380.635	17.41	0.5736	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,174.31320	1,126.835	17.41	0.4264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,364.66490	1,376.507	17.42	0.5724	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,180.26490	1,132.707	17.42	0.4276	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,189.14340	1,140.390	17.45	0.4102	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,513.94340	1,528.090	17.45	0.5898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,500.38230	1,513.760	17.69	0.5724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,329.18230	1,277.759	17.69	0.4276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,508.30300	1,521.825	17.67	0.5746	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,317.10300	1,265.825	17.67	0.4254	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,504.33270	1,517.786	17.68	0.5735	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			1,323.13270	1,271.786	17.68	0.4265	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,338.94740	1,286.355	17.71	0.4115	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,650.54740	1,666.455	17.71	0.5885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,640.33330	1,655.393	17.90	0.5735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,477.43330	1,421.993	17.90	0.4265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,648.15110	1,663.316	17.89	0.5756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,465.25110	1,409.916	17.89	0.4244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,644.23250	1,659.349	17.90	0.5746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,471.33250	1,415.949	17.90	0.4254	0.00	0	0
Total \$ / R Option												0.00	0	1,554,811
Total \$ / R												8,784,351,590.70	629,698	2,890,613
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.98460		13.93520			0.0000	237,738.20	17	511
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.20470		14.15520			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.42490		14.37660			0.0000	0.00	0	45
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.64610		14.59690			0.0000	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.87400		14.82010			0.0000	0.00	0	47
Total \$ / R MAXI Future												237,738.20	17	630
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			3,216.42940	3,422.935	21.88	0.0599	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			247,696.42940	242,962.935	21.88	0.9401	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			3,173.72180	3,381.100	21.89	0.0593	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			248,653.72180	243,921.100	21.89	0.9407	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			3,259.67210	3,465.196	21.87	0.0606	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			246,739.67210	242,005.196	21.87	0.9394	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			35,795.08300	35,396.139	18.60	0.3254	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			135,275.08300	129,926.139	18.60	0.6746	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			35,581.53970	35,177.413	18.62	0.3237	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			136,061.53970	130,707.413	18.62	0.6763	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			36,010.05930	35,616.366	18.58	0.3271	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			134,490.05930	129,146.366	18.58	0.6729	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			112,563.95770	113,732.988	16.00	0.6645	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			49,903.95770	46,242.988	16.00	0.3355	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			111,993.97210	113,178.373	16.01	0.6624	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			50,333.97210	46,688.373	16.01	0.3376	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			113,136.10490	114,289.955	15.98	0.6665	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			49,476.10490	45,799.955	15.98	0.3335	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			139,971.56810	141,462.920	15.88	0.6912	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			52,281.56810	48,852.920	15.88	0.3088	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			139,387.26430	140,858.250	15.88	0.6895	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			52,697.26430	49,248.250	15.88	0.3105	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			140,557.78330	142,069.499	15.87	0.6929	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			51,867.78330	48,459.499	15.87	0.3071	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			154,998.04470	156,561.153	16.32	0.6759	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			65,988.04470	62,161.153	16.32	0.3241	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			154,451.19040	155,990.769	16.32	0.6744	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			66,441.19040	62,590.769	16.32	0.3256	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			155,546.00290	157,133.220	16.31	0.6774	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			65,536.00290	61,733.220	16.31	0.3226	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												237,738.20	17	630
£ / R	On 13/04/2017	Foreign Exchange Future				17.27640		17.18810			0.0000	0.00	0	61
£ / R	On 24/04/2017	Foreign Exchange Future				17.30220		17.21490			0.0000	0.00	0	10
£ / R	On 25/04/2017	Foreign Exchange Future				17.31530		17.22720			0.0000	0.00	0	182
£ / R	On 28/04/2017	Foreign Exchange Future				17.32590		17.23720			0.0000	0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future				17.50900		17.41920			0.0000	8,019,122.00	458	56,637
£ / R	On 18/09/2017	Foreign Exchange Future				17.83000		17.73930			0.0000	0.00	0	1,786
£ / R	On 18/12/2017	Foreign Exchange Future				18.15640		18.06520			0.0000	0.00	0	215
Total £ / R Future												8,019,122.00	458	58,988
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put			171.57550	126.338	24.14	0.3276	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call			329.67550	372.738	24.14	0.6724	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Put			39.32260	31.120	22.49	0.0782	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Call			1,114.22260	1,193.320	22.49	0.9218	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			1.27100	1.481	50.04	0.0026	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			6,754.07100	6,666.181	50.04	0.9974	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			224.42100	187.756	19.34	0.3359	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			461.62100	513.656	19.34	0.6641	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			13.80120	14.162	31.89	0.0165	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			6,624.60120	6,535.162	31.89	0.9835	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			13.69130	14.048	31.89	0.0163	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			6,634.49130	6,545.048	31.89	0.9837	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			13.91190	14.276	31.89	0.0166	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			6,614.71190	6,525.276	31.89	0.9834	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			183.17470	156.102	16.68	0.2039	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			1,102.37470	1,165.102	16.68	0.7961	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			617.80190	562.832	18.05	0.4813	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			537.00190	571.832	18.05	0.5187	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			1,746.25470	1,666.739	20.60	0.7981	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			165.45470	175.739	20.60	0.2019	0.00	0	1,200
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			739.38380	765.486	17.65	0.4918	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,000.08380	935.486	17.65	0.5082	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			735.69660	761.656	17.67	0.4900	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,006.39660	941.656	17.67	0.5100	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			743.08860	769.334	17.64	0.4936	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			993.78860	929.334	17.64	0.5064	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			64.06240	65.375	22.31	0.0494	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,148.86240	7,058.975	22.31	0.9506	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			63.74080	65.045	22.31	0.0492	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			7,158.54080	7,068.645	22.31	0.9508	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			64.38560	65.707	22.31	0.0497	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,139.18560	7,049.307	22.31	0.9503	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												8,019,122.00	458	61,388
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12644		0.12568			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12896		0.12819			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.13158		0.13080			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			25.91960	32.116	23.42	0.0585	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,458.01960	2,388.116	23.42	0.9415	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			5.03170	6.669	23.42	0.0146	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,437.13170	3,362.669	23.42	0.9854	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.80250	1.145	23.42	0.0029	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,432.90250	4,357.145	23.42	0.9971	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			44.13400	54.668	20.91	0.0717	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,224.93400	3,158.768	20.91	0.9283	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			14.78380	19.365	20.91	0.0291	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,195.58380	4,123.465	20.91	0.9709	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			119.47900	140.760	20.91	0.1575	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,300.27900	2,244.860	20.91	0.8425	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			2,105.35940	2,222.780	15.80	0.9223	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			25.05940	64.381	15.80	0.0777	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,262.60150	1,422.203	16.56	0.7685	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			182.30150	263.803	16.56	0.2315	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			722.27200	875.504	18.18	0.5619	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			641.97200	717.104	18.18	0.4381	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	13/04/2017	Foreign Exchange Future			14.73520		14.68930			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.75460		14.70860			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.95520		14.90860			0.0000	89,491,916.80	5,984	110,279
€ / R	On	18/09/2017	Foreign Exchange Future			15.26180		15.21510			0.0000	7,737,732.60	507	6,845
€ / R	On	18/12/2017	Foreign Exchange Future			15.57690		15.53180			0.0000	11,620,367.40	746	76
€ / R	On	19/03/2018	Foreign Exchange Future			15.90120		15.85540			0.0000	0.00	0	916
Total € / R Future												108,850,016.80	7,237	118,166
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			256.00700	216.023	22.28	0.5504	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			145.30700	151.223	22.28	0.4496	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			27.15260	13.879	17.03	0.0526	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			935.75260	968.479	17.03	0.9474	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			14.23030	14.028	26.67	0.0219	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,295.63030	4,248.828	26.67	0.9781	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			14.21090	14.031	26.72	0.0219	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			135.12630	114.797	15.50	0.1926	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,305.61090	4,258.831	26.72	0.9781	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			14.24990	14.027	26.62	0.0219	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,285.64990	4,238.827	26.62	0.9781	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,474.09530	1,427.038	19.36	0.8201	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			122.69530	122.238	19.36	0.1799	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			933.72630	959.997	15.50	0.8074	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,298.16440	4,240.149	20.98	0.9508	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			53.00040	41.661	20.98	0.0489	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,307.90040	4,249.861	20.98	0.9511	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			52.73920	41.375	20.99	0.0486	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,317.63920	4,259.575	20.99	0.9514	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			53.26440	41.949	20.98	0.0492	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			256.29630	251.068	18.94	0.1967	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,784.49630	2,734.168	18.94	0.8033	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			255.18110	249.950	18.95	0.1960	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,793.38110	2,743.050	18.95	0.8040	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			257.41740	252.195	18.93	0.1975	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,775.61740	2,725.295	18.93	0.8025	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			76.18360	72.070	23.00	0.0599	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,954.38360	5,905.170	23.00	0.9401	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,758.54010	1,779.586	14.96	0.8197	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			226.74010	202.686	14.96	0.1803	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,410.14970	1,362.736	16.84	0.6142	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			551.94970	549.636	16.84	0.3858	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			503.99310	469.183	15.05	0.2947	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,503.09350	1,514.008	15.05	0.7036	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			507.69350	472.808	15.05	0.2964	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,496.81120	1,507.651	15.05	0.7020	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			511.41120	476.451	15.05	0.2980	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,509.39310	1,520.383	15.05	0.7053	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												108,850,016.80	7,237	154,166
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.54910		10.54870			0.0000	1,054,910.00	100	30,132
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.70080		10.70070			0.0000	5,350,400.00	500	2,235
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.85490		10.85570			0.0000	0.00	0	53
Total AU\$ / R Future												6,405,310.00	600	32,420
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			24.57360	21.203	18.54	0.0580	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,545.87360	1,542.103	18.54	0.9420	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			25.11710	21.637	18.44	0.0593	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,526.41710	1,522.537	18.44	0.9407	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			24.84350	21.418	18.49	0.0587	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,536.14350	1,532.319	18.49	0.9413	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			69.47110	64.658	15.75	0.1210	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,548.77110	1,543.858	15.75	0.8790	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			68.45910	63.739	15.76	0.1196	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,557.75910	1,552.940	15.76	0.8804	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			70.49480	65.589	15.74	0.1225	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,539.79480	1,534.789	15.74	0.8775	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,225.37030	1,216.184	14.79	0.7476	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			204.50560	194.461	14.75	0.2562	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,208.80560	1,199.561	14.75	0.7438	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			202.78000	192.764	14.77	0.2543	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,217.08000	1,207.864	14.77	0.7457	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			201.07030	191.084	14.79	0.2524	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												6,405,310.00	600	32,420
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.43560		10.39820			0.0000	0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.61480		10.57670			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.79580		10.75860			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			37.46310	36.083	18.94	0.0904	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,379.26310	1,340.483	18.94	0.9096	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			36.99180	35.648	18.99	0.0893	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,388.79180	1,350.048	18.99	0.9107	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			37.94260	36.525	18.90	0.0915	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,369.74260	1,330.925	18.90	0.9085	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			206.32170	204.112	15.87	0.3000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			919.62170	879.312	15.87	0.7000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			204.24740	201.980	15.89	0.2974	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			927.54740	887.180	15.89	0.7026	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			208.41790	206.264	15.85	0.3026	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			911.71790	871.464	15.85	0.6974	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			627.67950	634.186	13.92	0.6041	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			409.07950	378.386	13.92	0.3959	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			622.58940	628.972	13.93	0.6009	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			413.98940	383.172	13.93	0.3991	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			632.80220	639.434	13.91	0.6073	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			404.20220	373.634	13.91	0.3927	0.00	0	0
Total CAD/ R Option												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
Total CAD/ R												0.00	0	20
CHF / R	On	19/06/2017	Foreign Exchange Future			13.98400		13.93890			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			14.28880		14.24320			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.60370		14.55880			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			58.47480	59.590	21.12	0.0987	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,999.57480	1,955.590	21.12	0.9013	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			57.78820	58.927	21.14	0.0977	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,008.88820	1,964.927	21.14	0.9023	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			59.16930	60.261	21.11	0.0996	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,990.26930	1,946.261	21.11	0.9004	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			312.59980	312.318	18.50	0.2964	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,459.39980	1,413.519	18.50	0.7036	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			310.66830	310.401	18.52	0.2948	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,467.46830	1,421.601	18.52	0.7052	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			314.54130	314.250	18.48	0.2980	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,451.34130	1,405.450	18.48	0.7020	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			1,078.86840	1,086.832	16.03	0.6427	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			550.06840	513.132	16.03	0.3573	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			1,073.55070	1,081.384	16.04	0.6407	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			554.75070	517.684	16.04	0.3593	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			1,084.20780	1,092.302	16.02	0.6447	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			545.40780	508.602	16.02	0.3553	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			2.01920		2.01280			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			2.03790		2.03190			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05650		2.05040			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			94.27100	93.771	19.81	0.1116	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,566.27100	2,501.771	19.81	0.8884	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			110.27590	108.936	19.52	0.1278	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,382.27590	2,316.936	19.52	0.8722	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			101.95350	101.049	19.66	0.1194	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,473.95350	2,409.049	19.66	0.8806	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			501.96970	493.813	16.95	0.3398	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,682.96970	1,614.813	16.95	0.6602	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			478.00980	469.371	17.04	0.3262	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,759.00980	1,690.371	17.04	0.6738	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			527.69780	520.059	16.86	0.3540	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,608.69780	1,541.060	16.86	0.6460	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			570.92740	533.431	15.16	0.3005	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,610.47610	1,632.516	15.14	0.6854	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			606.47610	567.517	15.14	0.3146	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,551.26930	1,571.787	15.17	0.6707	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			647.26930	606.787	15.17	0.3293	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,674.92740	1,698.430	15.16	0.6995	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			2.00950		2.00350			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			640.29230	678.352	18.02	0.7063	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			205.29230	183.352	18.02	0.2937	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			579.04780	613.663	18.14	0.6679	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			244.04780	218.663	18.14	0.3321	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			521.98150	553.072	18.26	0.6285	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			286.98150	258.072	18.26	0.3715	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01170		2.00590			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			158.83320	147.985	16.84	0.1841	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,699.83320	1,630.985	16.84	0.8159	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			143.52120	131.316	16.80	0.1677	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,784.52120	1,714.316	16.80	0.8323	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			129.50050	116.175	16.76	0.1522	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,870.50050	1,799.175	16.76	0.8478	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.80250		1.79650			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.83320		1.82720			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.86330		1.85740			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			172.26670	171.748	20.50	0.1945	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,807.26670	1,746.748	20.50	0.8055	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			160.17190	159.232	20.68	0.1820	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,895.17190	1,834.232	20.68	0.8180	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			148.99660	147.686	20.86	0.1703	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,983.99660	1,922.686	20.86	0.8297	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			470.25000	465.610	18.46	0.3316	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,698.25000	1,633.610	18.46	0.6684	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			448.65470	443.619	18.60	0.3184	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,776.65470	1,711.619	18.60	0.6816	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			492.60570	488.303	18.31	0.3452	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,620.60570	1,556.303	18.31	0.6548	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,466.94230	1,483.296	15.57	0.6769	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			592.94230	550.296	15.57	0.3231	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,412.34570	1,427.241	15.68	0.6605	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			638.34570	594.241	15.68	0.3395	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,523.37850	1,541.233	15.47	0.6932	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			549.37850	508.233	15.47	0.3068	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13380		0.13300			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13330		0.13200			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13350		0.13280			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.74100		9.67810			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.87440		9.81090			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			10.00950		9.94580			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			28.33210	23.954	17.38	0.0727	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,300.23210	1,232.954	17.38	0.9273	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			27.96780	23.678	17.44	0.0718	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,309.86780	1,242.678	17.44	0.9282	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			28.70280	24.235	17.32	0.0737	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,290.60280	1,223.235	17.32	0.9263	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			920.64710	859.189	15.11	0.7351	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			149.76950	151.707	15.13	0.2622	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			928.86950	867.307	15.13	0.7378	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			153.34640	155.496	15.09	0.2676	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			912.44640	851.096	15.09	0.7324	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			151.54710	153.590	15.11	0.2649	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			491.62270	483.486	17.61	0.4140	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			625.78900	681.299	17.41	0.5835	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			489.98900	481.798	17.41	0.4165	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			614.16540	669.617	17.22	0.5811	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			488.36540	480.117	17.22	0.4189	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			637.42270	692.986	17.61	0.5860	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30830		1.30630			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32430		1.32150			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.33980		1.33870			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
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			737.00000	717.000		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			837.00000	817.000		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			937.00000	917.000		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			485.00000	457.000		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			585.00000	557.000		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			385.00000	357.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			387.00000	398.000		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			287.00000	298.000		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			187.00000	198.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25200		1.25000			0.0000	68,860.00	55	4,098
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25520		1.25320			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25870		1.25660			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												68,860.00	55	4,098
Total QUANTO £ / \$												68,860.00	55	4,098
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06940		1.06990			0.0000	1,539,936.00	1,440	31,439
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07440		1.07490			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.07990		1.08030			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,539,936.00	1,440	31,439

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												1,539,936.00	1,440	31,439
RAIN	On	19/06/2017	Foreign Exchange Future			23,505.80000		23,420.44000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.98160		9.95380			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			111.68790	110.715	16.73	0.2547	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			677.88790	649.115	16.73	0.7453	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			109.74540	108.629	16.74	0.2509	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			685.94540	657.029	16.74	0.7491	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			113.66230	112.838	16.71	0.2586	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			669.86230	641.238	16.71	0.7414	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.69360		3.69370			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			10.99930	10.156	20.99	0.0685	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			587.29930	586.556	20.99	0.9315	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			10.66940	9.876	21.12	0.0665	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			596.96940	596.276	21.12	0.9335	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			11.34280	10.448	20.86	0.0705	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			577.64280	576.848	20.86	0.9295	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.44110		1.42530			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.41800		1.40240			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39700		1.38210			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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
Total Futures									8 909 472 573.70	639,505	1,588,477
Total Options									0.00	0	1,593,211
Grand Total:									8,909,472,573.70	639,505	3,181,688