



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: 05/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/05/2017 Foreign Exchange Future			13.57950		13.57690			0.0000	33,948,750.00	2,500	0
\$ / R On 08/05/2017 Foreign Exchange Future			13.48070		13.57690			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.48300		13.57700			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.48530		13.57930			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.49230		13.58620			0.0000	0.00	0	10
\$ / R On 17/05/2017 Foreign Exchange Future			13.49690		13.59080			0.0000	0.00	0	0
\$ / R On 18/05/2017 Foreign Exchange Future			13.49920		13.59320			0.0000	0.00	0	0
\$ / R On 19/05/2017 Foreign Exchange Future			13.50150		13.59550			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.51780		13.61190			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.52700		13.62130			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.52930		13.62360			0.0000	0.00	0	1,200
\$ / R On 07/06/2017 Foreign Exchange Future			13.54560		13.64540			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.57330		13.66770			0.0000	1,524,797,375.40	112,338	906,859
\$ / R On 28/06/2017 Foreign Exchange Future			13.59400		13.68850			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.59860		13.69310			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.61020		13.70470			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.62170		13.71620			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.62630		13.72080			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.63090		13.72550			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.63790		13.73240			0.0000	0.00	0	280
\$ / R On 21/07/2017 Foreign Exchange Future			13.64710		13.74160			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			13.65630		13.75080			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.66100		13.75550			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.67020		13.76470			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.69560		13.79000			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.73660		13.83110			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.78230		13.87670			0.0000	10,667,500.20	774	47,714
\$ / R	On	27/09/2017	Foreign Exchange Future			13.80280		13.89730			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.80510		13.89950			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.86210		13.95660			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.87120		13.96570			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.90980		14.00440			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.94330		14.03820			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.98780		14.08340			0.0000	9,791,460.00	700	86,247
\$ / R	On	22/12/2017	Foreign Exchange Future			13.99680		14.09240			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.11480		14.21170			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.11920		14.21620			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.18980		14.28700			0.0000	1,433,169.80	101	8,304
\$ / R	On	25/04/2018	Foreign Exchange Future			14.27150		14.36880			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.30690		14.40430			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.31580		14.41320			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.39190		14.48890			0.0000	77,716,260.00	5,400	7,845
\$ / R	On	13/08/2018	Foreign Exchange Future			14.51710		14.61360			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.59540		14.69160			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.72290		14.81850			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.79230		14.88760			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.92870		15.02340			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.00250		15.09690			0.0000	22,503,750.00	1,500	1,500
Total \$ / R Future												1,680,858,265.40	123,313	1,068,722
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Put			8.33140	0.000	17.88	0.0000	0.00	0	0
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Call			255.23140	249.500	17.88	1.0000	0.00	0	0
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Put			8.96220	7.548	25.02	0.0573	0.00	0	0
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Call			575.86220	478.248	25.02	0.9427	0.00	0	2,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			107.24780	144.729	18.15	0.5423	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			164.24780	107.729	18.15	0.4577	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			590.08880	498.926	21.54	0.9090	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			13.08880	15.926	21.54	0.0910	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,424.15540	1,517.710	31.37	0.9957	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			1.15540	0.710	31.37	0.0043	0.00	0	34,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			450.56150	533.605	21.07	0.8978	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call			29.86150	18.905	21.07	0.1022	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put			153.65430	203.090	18.48	0.6248	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call			132.95430	88.390	18.48	0.3752	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Put			0.00000	170.356	18.15	0.5706	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.55	Call			0.00000	105.656	18.15	0.4294	528,279.00	5,000	2,500
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put			681.00320	771.949	22.87	0.9578	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	12/05/2017	Foreign Exchange Option	14.25	Call		10.30320	7.249	22.87	0.0422	0.00	0	1,250
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call		842.66810	749.701	19.82	0.9592	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put		6.46810	7.401	19.82	0.0408	0.00	0	300
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call		696.02000	605.275	18.56	0.9301	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put		9.82000	12.975	18.56	0.0699	0.00	0	100
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		437.69720	514.067	18.66	0.8716	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		43.89720	26.367	18.66	0.1284	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put		23.50140	31.042	17.47	0.1404	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call		564.30140	477.942	17.47	0.8596	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Call		0.00000	190.396	17.02	0.5510	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Put		0.00000	143.496	17.02	0.4490	14,349.59	100	100
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put		150.14910	189.628	17.08	0.5218	0.00	0	20,000
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call		213.34910	158.828	17.08	0.4782	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put		253.67850	310.333	17.68	0.6646	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call		139.17850	101.833	17.68	0.3354	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		168.85790	207.715	16.75	0.4789	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		280.75790	225.515	16.75	0.5211	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,360.03210	2,453.677	26.93	0.9946	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		1.93210	1.477	26.93	0.0054	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put		87.69350	109.949	16.10	0.2980	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call		468.99350	396.949	16.10	0.7020	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		31.40780	40.447	15.83	0.1370	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		725.00780	639.747	15.83	0.8630	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put		0.00000	32.483	16.15	0.1018	1,104,418.60	34,000	17,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call		0.00000	828.083	16.15	0.8982	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put		0.00000	1,002.871	19.34	0.8733	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call		0.00000	48.471	19.34	0.1267	824,010.40	17,000	17,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		19.50590	16.082	21.20	0.0404	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,851.80590	1,942.782	21.20	0.9596	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		12.54650	10.270	21.77	0.0267	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		18.89640	15.572	21.24	0.0392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,871.19640	1,962.272	21.24	0.9608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		18.59900	15.323	21.26	0.0387	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,880.89900	1,972.023	21.26	0.9613	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		19.19870	15.825	21.22	0.0398	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		140.84820	168.216	16.12	0.3248	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		1,378.01270	1,287.012	16.51	0.9580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		10.31270	13.712	16.51	0.0420	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		187.18940	159.638	17.78	0.3049	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		525.02960	460.292	16.17	0.6505	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		157.32960	186.992	16.17	0.3495	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		1,469.25870	1,557.501	20.39	0.9269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		36.95870	30.802	20.39	0.0731	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		558.54820	491.516	16.12	0.6752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		4.60300	5.185	19.04	0.0157	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,146.14260	1,230.507	19.61	0.8796	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	19/06/2017	Foreign Exchange Option	14.75	Call			63.84260	53.807	19.61	0.1204	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			841.83960	919.254	18.74	0.8067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			109.53960	92.554	18.74	0.1933	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			559.48940	626.338	17.78	0.6951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			666.26370	592.782	15.97	0.7457	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			147.29410	175.571	16.14	0.3347	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			544.99410	478.871	16.14	0.6653	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			579.24470	510.866	16.09	0.6897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			131.54470	157.565	16.09	0.3103	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,892.30300	1,798.485	19.04	0.9843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			7.46940	8.564	17.22	0.0268	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			948.25820	862.513	15.85	0.8725	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			40.55820	49.213	15.85	0.1275	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,187.01920	1,097.839	16.22	0.9299	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			19.31920	24.539	16.22	0.0701	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			98.56370	119.482	15.97	0.2543	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			499.10620	436.245	16.21	0.6305	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,674.09590	1,580.591	17.79	0.9774	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			6.39590	7.291	17.79	0.0226	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			719.57710	793.332	18.36	0.7650	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			137.27710	116.632	18.36	0.2350	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,575.16940	1,481.864	17.22	0.9732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			486.44630	424.533	16.23	0.6204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,427.19840	1,335.080	16.58	0.9634	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			9.49840	11.780	16.58	0.0366	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			61.46220	75.121	15.79	0.1795	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			809.16220	728.421	15.79	0.8205	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			171.40620	202.945	16.21	0.3695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			431.98700	374.424	16.32	0.5745	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			643.88980	571.637	16.00	0.7321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			106.18980	128.337	16.00	0.2679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,281.90420	1,191.736	16.36	0.9454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			14.20420	18.436	16.36	0.0546	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			178.74630	211.233	16.23	0.3796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			58.44730	71.066	15.77	0.1719	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			396.72850	453.796	17.11	0.5970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			264.42850	227.096	17.11	0.4030	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			29.93680	36.971	16.01	0.1000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			1,047.63680	960.271	16.01	0.9000	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			214.28700	251.124	16.32	0.4255	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			43.38620	36.259	20.19	0.0846	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			912.82900	827.741	15.79	0.8612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			45.12900	54.441	15.79	0.1388	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			621.92220	550.932	16.03	0.7182	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			114.22220	137.632	16.03	0.2818	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			826.14730	744.366	15.77	0.8281	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	19/06/2017	Foreign Exchange Option	15.15	Call			34.11170	28.390	20.49	0.0679	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			235.82430	275.115	16.37	0.4511	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			403.52430	348.415	16.37	0.5489	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			336.44390	388.888	16.84	0.5508	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			304.14390	262.188	16.84	0.4492	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,375.68620	1,462.960	20.19	0.9154	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			35.39390	43.279	15.92	0.1144	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			164.00410	139.602	18.03	0.2731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			626.30410	696.302	18.03	0.7269	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			190.13400	224.060	16.26	0.3949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			467.83400	407.360	16.26	0.6051	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,516.41170	1,605.090	20.49	0.9321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			22.86960	18.905	21.00	0.0469	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			198.43940	169.397	17.67	0.3199	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			530.73940	596.097	17.67	0.6801	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			330.68260	382.646	16.81	0.5460	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			308.38260	265.946	16.81	0.4540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			993.09390	906.579	15.92	0.8856	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			8.92140	7.261	22.22	0.0193	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			121.83480	103.122	18.56	0.2119	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			784.13480	859.822	18.56	0.7881	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			727.54790	801.556	18.39	0.7680	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			135.24790	114.856	18.39	0.2320	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,755.16960	1,845.605	21.00	0.9531	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			441.68830	501.809	17.31	0.6276	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,203.37620	2,295.748	21.93	0.9763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			11.07620	9.048	21.93	0.0237	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,538.87830	2,632.027	22.62	0.9856	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			6.57830	5.327	22.62	0.0144	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,341.22140	2,433.961	22.22	0.9807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			415.72810	474.123	17.20	0.6103	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			152.31640	129.540	18.17	0.2567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			664.61640	736.240	18.17	0.7433	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,193.54970	2,285.892	21.91	0.9760	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			11.24970	9.192	21.91	0.0240	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			239.38830	205.109	17.31	0.3724	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			611.21230	680.535	17.97	0.7200	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,598.31050	2,691.612	22.78	0.9867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			6.01050	4.912	22.78	0.0133	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			926.24070	1,005.977	18.99	0.8308	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			93.94070	79.277	18.99	0.1692	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			253.42810	217.423	17.20	0.3897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.81940	0.614	30.04	0.0015	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			141.42360	120.186	18.31	0.2410	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			703.72360	776.886	18.31	0.7590	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,439.95540	2,532.915	22.42	0.9834	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	19/06/2017	Foreign Exchange Option	16.10	Call			7.65540	6.215	22.42	0.0166	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			168.91230	143.835	17.97	0.2800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			1.91360	1.465	30.04	0.0035	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			743.67360	666.337	15.87	0.7888	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			75.97360	93.037	15.87	0.2112	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			2.25790	1.737	30.04	0.0040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,384.55790	4,478.437	30.04	0.9960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,983.11940	5,077.314	30.04	0.9985	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,124.84650	2,216.970	21.77	0.9733	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,042.42200	6,136.787	30.04	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.12200	0.087	30.04	0.0002	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,066.66640	3,160.914	25.33	0.9895	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			4.36640	4.214	25.33	0.0105	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,484.21360	4,578.165	30.04	0.9965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,861.49870	1,952.525	21.22	0.9602	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			51.41270	43.346	19.96	0.0992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,273.71270	1,360.046	19.96	0.9008	0.00	0	1,297
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			257.41610	297.980	16.50	0.4439	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			445.91610	391.980	16.50	0.5561	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,561.60050	2,654.115	22.01	0.9802	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			10.10050	8.115	22.01	0.0198	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			361.10730	413.479	16.91	0.5315	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			354.20730	312.079	16.91	0.4685	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			556.94300	620.394	17.56	0.6396	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			261.64300	230.594	17.56	0.3604	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			611.39550	676.605	17.65	0.6532	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			257.59550	228.305	17.65	0.3468	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,266.81320	4,359.315	27.21	0.9893	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			7.61320	5.615	27.21	0.0107	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			304.47080	271.117	17.40	0.3916	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			533.67080	594.817	17.40	0.6084	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			152.99620	180.314	16.08	0.2891	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			738.49620	671.214	16.08	0.7109	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			400.02930	452.139	16.79	0.5169	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			412.42930	370.039	16.79	0.4831	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			995.02000	1,071.150	18.73	0.7610	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			176.62000	158.250	18.73	0.2390	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			794.24240	864.477	18.08	0.6908	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			245.04240	220.777	18.08	0.3092	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			737.44580	674.068	16.08	0.6867	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			186.64580	217.768	16.08	0.3133	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,798.12140	2,891.124	22.11	0.9604	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			23.62140	22.124	22.11	0.0396	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			307.74340	350.120	16.49	0.4246	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			563.24340	511.120	16.49	0.5754	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			420.61190	472.596	16.77	0.5014	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	31/07/2017	Foreign Exchange Option	13.72	Call			465.31190	422.796	16.77	0.4986	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			452.55040	504.951	16.83	0.5007	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			492.55040	450.551	16.83	0.4993	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			348.67370	391.988	16.38	0.4074	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			679.77370	628.588	16.38	0.5926	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,050.08320	3,141.285	21.81	0.9447	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			41.18320	37.885	21.81	0.0553	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			618.04500	574.787	16.67	0.5295	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			491.34500	542.487	16.67	0.4705	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,252.28970	1,177.921	15.54	0.8073	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			125.58970	145.621	15.54	0.1927	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			613.32510	570.375	16.68	0.5266	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			465.39710	514.983	16.60	0.4563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			32.91320	31.684	21.53	0.0447	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,536.21320	3,629.384	21.53	0.9553	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			32.57990	31.380	21.54	0.0443	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,545.87990	3,639.080	21.54	0.9557	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			295.64390	275.823	18.40	0.2981	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			33.24880	31.993	21.53	0.0451	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,526.54880	3,619.693	21.53	0.9549	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			677.04190	630.016	16.50	0.5638	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			430.34190	477.716	16.50	0.4362	0.00	0	226,450
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			642.09710	597.283	16.60	0.5437	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			80.56620	94.925	15.38	0.1384	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,009.43150	1,081.098	18.09	0.6685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			336.13150	313.398	18.09	0.3315	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			850.96560	918.003	17.69	0.6205	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			397.66560	370.303	17.69	0.3795	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,138.94390	1,213.524	18.40	0.7019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			40.15030	45.831	16.14	0.0728	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			972.52230	1,043.135	18.00	0.6581	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			349.22230	325.435	18.00	0.3419	0.00	0	7,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,363.03160	1,441.688	18.92	0.7503	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			239.73160	223.988	18.92	0.2497	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,457.26620	1,377.225	15.38	0.8616	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			439.11930	408.759	17.46	0.4102	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			964.67380	901.631	15.82	0.7062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			227.97380	259.331	15.82	0.2938	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,213.11480	1,139.991	15.57	0.7954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			136.41480	157.691	15.57	0.2046	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,916.85030	1,828.131	16.14	0.9272	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			302.40300	282.093	18.35	0.3038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			369.24050	412.443	16.32	0.3984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			745.94050	694.743	16.32	0.6016	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,234.80580	2,322.245	20.43	0.8716	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			111.50580	104.545	20.43	0.1284	0.00	0	3,680

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	14.20	Put		762.41930	826.459	17.46	0.5898	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		325.83440	365.792	16.18	0.3691	0.00	0	3,500
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,171.50020	3,263.303	21.39	0.9384	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		48.20020	45.603	21.39	0.0616	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		357.32230	332.931	17.94	0.3483	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		950.62230	1,020.631	17.94	0.6517	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,115.70300	1,189.793	18.35	0.6962	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		58.68720	55.100	21.31	0.0726	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		1,063.05360	995.222	15.70	0.7446	5,674,757.55	5,702	4,351
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		186.35360	212.922	15.70	0.2554	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,140.63450	4,234.908	21.75	0.9741	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		17.33450	17.208	21.75	0.0259	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		802.53440	748.092	16.18	0.6309	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Put		844.01480	910.828	17.67	0.6182	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,200.08600	3,292.021	21.40	0.9400	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		46.78600	44.321	21.40	0.0600	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		432.47720	402.595	17.49	0.4054	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		775.77720	840.295	17.49	0.5946	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		2,981.98720	3,072.800	21.31	0.9274	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Put		496.62510	548.075	16.68	0.4734	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986,123.30000	986,217.700	21.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	21.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,605.83690	2,695.338	21.00	0.9019	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		82.53690	77.638	21.00	0.0981	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Call		400.71480	373.128	17.67	0.3818	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		377.76510	421.412	16.32	0.3947	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		775.06510	724.212	16.32	0.6053	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		3,285.75110	3,378.821	21.73	0.9342	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		53.05110	51.621	21.73	0.0658	0.00	0	60
\$ / R	On	28/09/2017		Foreign Exchange Option	13.18	Put		250.85940	284.525	15.89	0.3045	0.00	0	0
\$ / R	On	28/09/2017		Foreign Exchange Option	13.18	Call		970.35940	909.625	15.89	0.6955	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,213.21880	1,287.457	18.31	0.6791	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		359.81880	339.557	18.31	0.3209	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Put		3,555.84000	3,650.081	22.22	0.9215	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Call		71.54000	71.281	22.22	0.0785	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	14.10	Put		722.26280	782.470	17.14	0.5313	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	14.10	Call		587.96280	553.670	17.14	0.4687	0.00	0	1,000
\$ / R	On	27/10/2017		Foreign Exchange Option	12.92	Call		1,242.17030	1,173.827	15.63	0.7613	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	12.92	Put		196.47030	222.627	15.63	0.2387	0.00	0	1,000
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Put		402.82580	446.780	16.27	0.3832	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Call		868.52580	817.980	16.27	0.6168	0.00	0	0
\$ / R	On	13/11/2017		Foreign Exchange Option	13.98	Put		659.33910	716.116	16.87	0.4920	0.00	0	0
\$ / R	On	13/11/2017		Foreign Exchange Option	13.98	Call		683.73910	645.916	16.87	0.5080	0.00	0	0
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Put		422.95140	467.716	16.17	0.3721	0.00	0	60
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Call		961.15140	911.016	16.17	0.6279	0.00	0	0
\$ / R	On	28/11/2017		Foreign Exchange Option	17.74	Put		3,791.64150	3,886.851	22.33	0.9111	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	28/11/2017	Foreign Exchange Option	17.74	Call		89.84150	90.151	22.33	0.0889	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		710.26630	674.468	17.02	0.4925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		776.86630	836.668	17.02	0.5075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,106.06090	1,049.381	15.91	0.6681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		372.66090	411.581	15.91	0.3319	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		772.56140	733.156	16.80	0.5238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		689.16140	745.356	16.80	0.4762	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,189.60140	3,281.843	21.13	0.8714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		143.00140	139.643	21.13	0.1286	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		257.18540	245.867	19.63	0.2145	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,173.78540	2,258.067	19.63	0.7855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,087.63130	1,032.503	15.95	0.6613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		384.23130	424.703	15.95	0.3387	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		584.13830	555.098	17.53	0.4242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,000.73830	1,067.298	17.53	0.5758	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,657.27170	2,745.354	20.28	0.8344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		190.67170	183.154	20.28	0.1656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,292.91220	3,385.652	21.31	0.8769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		136.31220	133.452	21.31	0.1231	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		132.27550	129.712	21.43	0.1197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,358.87550	3,451.912	21.43	0.8803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		133.41210	130.765	21.40	0.1207	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,340.01210	3,432.965	21.40	0.8793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,801.29980	1,720.812	15.32	0.8550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		117.89980	133.012	15.32	0.1450	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		1,075.46560	1,021.376	15.98	0.6568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		392.06560	433.576	15.98	0.3432	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		132.84210	130.236	21.41	0.1202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,349.44210	3,442.436	21.41	0.8798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,597.03500	1,521.825	15.38	0.8132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		163.63500	184.025	15.38	0.1868	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,444.50840	1,520.906	18.46	0.6763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		417.90840	398.706	18.46	0.3237	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		1,214.59730	1,152.406	15.76	0.7057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		311.19730	344.606	15.76	0.2943	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,963.55630	1,880.139	15.29	0.8825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		90.15630	102.339	15.29	0.1175	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,377.06140	2,288.125	15.23	0.9346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		43.66140	50.325	15.23	0.0654	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		812.48360	771.011	16.68	0.5431	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		639.08360	693.211	16.68	0.4569	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,718.26580	1,639.468	15.33	0.8391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		134.86580	151.668	15.33	0.1609	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,254.55360	1,190.900	15.71	0.7186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		291.15360	323.100	15.71	0.2814	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		913.02040	866.518	16.39	0.5892	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	13.70	Put		529.62040	578.718	16.39	0.4108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,382.03930	2,468.145	19.91	0.8085	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		225.43930	215.945	19.91	0.1915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,359.99710	1,434.925	18.29	0.6600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		443.39710	422.725	18.29	0.3400	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		435.38260	479.470	16.12	0.3659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		1,018.78260	967.270	16.12	0.6341	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,149.05330	2,062.842	15.26	0.9088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		65.65330	75.042	15.26	0.0912	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,181.95480	1,120.990	15.79	0.6948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		328.55480	363.190	15.79	0.3052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,452.27450	1,528.798	18.47	0.6777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		415.67450	396.598	18.47	0.3223	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		698.47290	663.294	17.06	0.4864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		795.07290	855.494	17.06	0.5136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,255.29400	3,347.857	21.25	0.8749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		138.69400	135.657	21.25	0.1251	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,337.01270	1,270.483	15.63	0.7440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		253.61270	282.683	15.63	0.2560	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,074.40080	4,169.881	22.69	0.9097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		97.80080	97.681	22.69	0.0903	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		734.46920	697.372	16.93	0.5049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		741.06920	799.572	16.93	0.4951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,227.11740	3,319.546	21.20	0.8734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		140.51740	137.346	21.20	0.1266	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		574.43680	545.923	17.57	0.4187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,021.03680	1,088.124	17.57	0.5813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,901.84860	2,991.597	20.61	0.8539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		165.24860	159.397	20.61	0.1461	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,031.33220	4,126.650	22.61	0.9057	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		103.73220	103.450	22.61	0.0943	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		438.52090	482.534	16.13	0.3647	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		1,030.92090	979.334	16.13	0.6353	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		826.10070	885.090	16.91	0.4863	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		837.80070	799.890	16.91	0.5137	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		815.06810	873.622	16.88	0.4817	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		851.26810	812.822	16.88	0.5183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,586.72930	1,518.529	15.51	0.7508	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		299.72930	328.729	15.51	0.2492	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,698.98090	1,777.127	18.48	0.6593	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		525.98090	506.927	18.48	0.3407	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		227.56600	224.189	20.96	0.1658	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,439.80780	3,533.678	20.98	0.8347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		226.05330	222.771	20.99	0.1648	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,449.05330	3,542.971	20.99	0.8352	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,430.56600	3,524.389	20.96	0.8342	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	14.91	Put			1,291.84100	1,362.480	17.74	0.5856	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			668.84100	642.280	17.74	0.4144	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			401.14760	436.643	15.74	0.3035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,388.14760	1,326.443	15.74	0.6965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			226.80780	223.478	20.98	0.1653	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,963.79160	2,043.395	18.77	0.6774	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			522.59160	504.894	18.77	0.3226	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,354.81400	1,425.669	17.75	0.5781	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			723.61400	697.169	17.75	0.4219	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			968.21640	1,027.922	17.01	0.4809	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			972.51640	934.822	17.01	0.5191	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			909.79610	968.133	16.89	0.4633	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,022.99610	983.933	16.89	0.5367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,432.67370	1,376.702	16.14	0.6552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			583.77370	624.802	16.14	0.3448	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,798.65720	1,731.037	15.67	0.7495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			359.75720	389.137	15.67	0.2505	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,405.87340	2,488.563	19.32	0.7021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			514.77340	500.463	19.32	0.2979	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			332.00150	328.096	20.87	0.2036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,553.10150	3,646.196	20.87	0.7964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			333.81950	329.805	20.84	0.2046	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,534.91950	3,627.905	20.84	0.7954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,515.30650	3,416.884	13.93	0.9710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			26.40650	24.984	13.93	0.0290	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			332.90860	328.951	20.85	0.2041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,544.00860	3,637.051	20.85	0.7959	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,132.93330	1,192.375	17.41	0.4752	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,126.53330	1,089.475	17.41	0.5248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,120.31390	1,085.968	17.68	0.5066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,288.71390	1,350.568	17.68	0.4934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,116.60650	1,082.397	17.69	0.5054	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,295.00650	1,356.997	17.69	0.4946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,124.03460	1,089.553	17.67	0.5079	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,282.43460	1,344.153	17.67	0.4921	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,298.63980	1,358.405	17.71	0.4733	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,257.13980	1,221.306	17.71	0.5267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,246.70870	1,213.101	17.92	0.5116	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,439.10870	1,500.801	17.92	0.4884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,243.03550	1,209.552	17.93	0.5104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,445.43550	1,507.252	17.93	0.4896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,250.39380	1,216.662	17.91	0.5127	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,432.79380	1,494.362	17.91	0.4873	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,455.96730	1,515.845	17.93	0.4714	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,379.36730	1,344.545	17.93	0.5286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,371.40800	1,338.711	18.09	0.5156	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	18/03/2019	Foreign Exchange Option	15.32	Put			1,594.50800	1,656.211	18.09	0.4844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,367.77780	1,335.203	18.10	0.5145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,600.87780	1,662.703	18.10	0.4855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,375.04880	1,342.237	18.09	0.5166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,588.14880	1,649.737	18.09	0.4834	0.00	0	0
Total \$ / R Option												8,145,815.14	61,802	1,831,835
Total \$ / R												1,689,004,080.54	185,115	2,900,557
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.57330		13.66770			0.0000	0.00	0	498
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.78230		13.87670			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.98780		14.08340			0.0000	0.00	0	43
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.18980		14.28700			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.39190		14.48890			0.0000	0.00	0	47
Total \$ / R MAXI Future												0.00	0	613
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			502.56140	469.250	23.43	0.0124	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			271,732.56140	281,139.250	23.43	0.9876	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			495.16950	467.580	23.48	0.0124	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			272,725.16950	282,137.580	23.48	0.9876	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			510.07170	470.956	23.37	0.0125	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			270,740.07170	280,140.956	23.37	0.9875	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			21,454.15750	20,064.515	19.20	0.2270	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			148,784.15750	156,834.515	19.20	0.7730	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			21,296.68380	19,918.785	19.21	0.2255	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			149,626.68380	157,688.785	19.21	0.7745	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			21,612.63730	20,211.677	19.18	0.2284	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			147,942.63730	155,981.677	19.18	0.7716	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			88,812.33410	84,284.331	16.46	0.5781	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			55,472.33410	60,504.331	16.46	0.4219	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			88,321.58690	83,817.863	16.47	0.5759	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			55,981.58690	61,037.863	16.47	0.4241	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			89,305.50030	84,752.731	16.45	0.5803	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			54,965.50030	59,972.731	16.45	0.4197	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			114,517.36220	109,578.316	16.18	0.6173	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			57,817.36220	62,598.316	16.18	0.3827	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			114,004.89030	109,089.009	16.20	0.6154	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			58,304.89030	63,109.009	16.20	0.3846	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			115,031.97210	110,069.728	16.17	0.6192	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			57,331.97210	62,089.728	16.17	0.3808	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			127,988.50530	123,248.905	16.48	0.6080	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			72,098.50530	77,058.905	16.48	0.3920	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			127,503.98270	122,785.009	16.50	0.6064	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			72,613.98270	77,595.010	16.50	0.3936	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			128,474.86300	123,714.605	16.47	0.6096	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			71,584.86300	76,524.605	16.47	0.3904	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 \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	613
£ / R	On	31/05/2017	Foreign Exchange Future			17.54250		17.60880			0.0000	0.00	0	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.60970		17.67550			0.0000	137,214,782.40	7,792	53,731
£ / R	On	18/09/2017	Foreign Exchange Future			17.92940		17.99360			0.0000	179,294.00	10	1,957
£ / R	On	18/12/2017	Foreign Exchange Future			18.25000		18.31430			0.0000	0.00	0	2,215
Total £ / R Future												137,394,076.40	7,802	57,972
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			247.49710	269.716	16.85	0.4443	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			406.29710	362.216	16.85	0.5557	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			1.66400	1.554	31.29	0.0028	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,356.16400	6,421.854	31.29	0.9972	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			1.64310	1.535	31.29	0.0027	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,366.14310	6,431.835	31.29	0.9973	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			1.68510	1.574	31.29	0.0028	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,346.18510	6,411.874	31.29	0.9972	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			55.21500	61.016	16.21	0.1206	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			1,230.71500	1,170.716	16.21	0.8794	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			338.05990	364.005	16.94	0.4464	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			513.55990	473.705	16.94	0.5536	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,428.39250	1,482.410	20.06	0.8517	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			103.89250	92.110	20.06	0.1483	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			759.65700	733.269	17.56	0.5068	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			766.05700	803.869	17.56	0.4932	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			755.50330	729.233	17.58	0.5047	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			771.90330	809.833	17.58	0.4953	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			763.92830	737.322	17.55	0.5088	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			760.32830	797.922	17.55	0.4912	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			71.17920	69.727	23.65	0.0521	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,896.87920	6,959.727	23.65	0.9479	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			70.82120	69.377	23.65	0.0519	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,906.52120	6,969.377	23.65	0.9481	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			70.46490	69.029	23.65	0.0517	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,916.16490	6,979.029	23.65	0.9483	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												137,394,076.40	7,802	60,372
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12072		0.12145			0.0000	0.00	0	3,315
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12309		0.12382			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12553		0.12627			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,315

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	0.15	Call			2.77210	2.923	25.39	0.0084	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,857.77210	2,930.823	25.39	0.9916	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.23000	0.266	25.39	0.0009	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,855.23000	3,928.165	25.39	0.9991	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.01410	0.018	25.39	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,855.01410	4,927.918	25.39	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			23.75400	26.344	23.45	0.0391	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,641.75400	3,717.744	23.45	0.9609	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			7.31810	8.590	23.45	0.0145	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,625.31810	4,699.990	23.45	0.9855	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			70.06310	74.088	23.45	0.0951	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,688.06310	2,765.488	23.45	0.9049	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,041.62020	1,037.454	18.87	0.6470	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			415.12020	484.554	18.87	0.3530	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			603.33780	613.659	20.37	0.4453	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			976.83780	1,060.759	20.37	0.5547	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,734.43460	1,694.480	17.29	0.8500	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			107.93460	141.580	17.29	0.1500	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,315
€ / R	On	31/05/2017	Foreign Exchange Future			14.88180		14.92280			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.94530		14.98570			0.0000	22,821,473.10	1,527	76,353
€ / R	On	18/09/2017	Foreign Exchange Future			15.24830		15.28800			0.0000	8,691,531.00	570	6,528
€ / R	On	18/12/2017	Foreign Exchange Future			15.55570		15.59610			0.0000	0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.86580		15.90740			0.0000	7,932,900.00	500	3,169
Total € / R Future												39,445,904.10	2,597	90,632
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			462.10050	431.189	15.07	0.7135	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			99.30050	109.389	15.07	0.2865	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			3.18310	3.137	28.23	0.0067	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,207.48310	4,247.837	28.23	0.9933	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			3.18270	3.136	28.28	0.0067	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			48.91020	53.901	15.05	0.1325	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,217.48270	4,257.836	28.28	0.9933	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			3.18350	3.137	28.18	0.0067	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,197.48350	4,237.837	28.18	0.9933	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,319.79710	1,357.866	18.16	0.9015	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			45.49710	43.166	18.16	0.0985	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			924.61020	889.201	15.05	0.8675	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,198.97980	4,238.029	21.30	0.9649	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			26.82150	26.167	21.32	0.0349	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,208.82150	4,247.867	21.32	0.9651	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			26.66350	26.005	21.33	0.0347	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,218.66350	4,257.705	21.33	0.9653	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	18/09/2017	Foreign Exchange Option	19.46	Call			26.97980	26.329	21.30	0.0351	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,657.80160	2,697.068	18.72	0.8248	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			43.60480	42.883	22.21	0.0413	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,857.50480	5,897.183	22.21	0.9587	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			202.83740	201.721	18.73	0.1744	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,666.73740	2,706.021	18.73	0.8256	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			167.22470	176.710	14.95	0.1704	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,290.26540	1,324.515	16.78	0.6288	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			496.36540	490.215	16.78	0.3712	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			201.77620	200.678	18.74	0.1736	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,675.67620	2,714.978	18.74	0.8264	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			203.90160	202.768	18.72	0.1752	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,763.32470	1,732.410	14.95	0.8296	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,473.20590	1,450.019	15.08	0.7022	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			435.80590	454.219	15.08	0.2978	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,486.15660	1,462.778	15.08	0.7056	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			428.75660	446.978	15.08	0.2944	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,479.66950	1,456.387	15.08	0.7039	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			432.26950	450.587	15.08	0.2961	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												39,445,904.10	2,597	126,632
AUS / R	On	19/06/2017	Foreign Exchange Future			10.04440		10.10130			0.0000	0.00	0	22,724
AUS / R	On	18/09/2017	Foreign Exchange Future			10.18630		10.24270			0.0000	5,093,150.00	500	1,835
AUS / R	On	18/12/2017	Foreign Exchange Future			10.32750		10.38380			0.0000	0.00	0	653
Total AU\$ / R Future												5,093,150.00	500	25,212
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,960.70600	2,017.439	21.15	0.9923	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			1.98190	1.837	21.23	0.0076	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,970.68190	2,027.437	21.23	0.9924	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			2.03050	1.841	21.07	0.0077	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,950.73050	2,007.441	21.07	0.9923	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			2.00600	1.839	21.15	0.0077	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			16.82640	14.914	16.11	0.0384	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,954.12640	2,008.614	16.11	0.9616	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			16.52290	14.637	16.11	0.0378	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,963.82290	2,018.337	16.11	0.9622	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			17.13580	15.196	16.10	0.0391	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,944.43580	1,998.896	16.10	0.9609	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,587.42140	1,641.005	15.71	0.8574	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			93.17260	90.358	15.68	0.1453	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,569.37260	1,622.858	15.68	0.8547	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			92.19260	89.428	15.70	0.1439	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,578.39260	1,631.928	15.70	0.8561	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			91.22140	88.505	15.71	0.1426	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,093,150.00	500	25,212
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.91880		9.96810			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.08740		10.13600			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.25670		10.30550			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			3.03010	2.776	20.76	0.0114	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,774.93010	1,823.976	20.76	0.9886	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			2.98810	2.739	20.82	0.0113	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,784.88810	1,833.939	20.82	0.9887	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			3.07280	2.814	20.71	0.0116	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,764.97280	1,814.015	20.71	0.9884	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			74.74980	71.171	16.51	0.1429	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,228.74980	1,273.771	16.51	0.8571	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			73.59140	70.130	16.52	0.1411	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,237.59140	1,282.730	16.52	0.8589	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			75.92330	72.227	16.50	0.1447	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,219.92330	1,264.827	16.50	0.8553	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			363.75270	349.819	14.63	0.4291	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			598.25270	633.119	14.63	0.5709	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			360.26030	346.476	14.64	0.4260	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			604.76030	639.776	14.64	0.5740	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			367.27620	353.196	14.61	0.4323	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			591.77620	626.496	14.61	0.5677	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			13.76640		13.82820			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			14.06060		14.12190			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.36090		14.42280			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			15.65960	13.830	21.85	0.0341	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,067.45960	2,127.430	21.85	0.9659	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			15.49290	13.681	21.89	0.0337	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,077.29290	2,137.281	21.89	0.9663	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			15.82870	13.981	21.81	0.0345	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,057.62870	2,117.581	21.81	0.9655	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			213.04690	204.355	18.69	0.2312	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,481.14690	1,533.755	18.69	0.7688	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			211.47370	202.863	18.70	0.2297	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
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,489.57370	1,542.263	18.70	0.7703	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			214.63280	205.860	18.67	0.2327	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,472.73280	1,525.260	18.67	0.7673	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			924.09980	893.671	16.05	0.5977	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			531.29980	562.771	16.05	0.4023	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			918.89980	888.631	16.06	0.5955	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			536.09980	567.731	16.06	0.4045	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			929.32350	898.735	16.04	0.5999	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			526.52350	557.835	16.04	0.4001	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			1.95890		1.97380			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97530		1.99010			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.99190		2.00690			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	Put			2,880.86440	3,026.280	20.96	0.9717	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			22.72760	18.156	20.47	0.0336	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,684.72760	2,829.156	20.47	0.9664	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			20.69100	16.642	20.71	0.0308	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,782.69100	2,927.642	20.71	0.9692	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			18.86440	15.280	20.96	0.0283	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			291.70740	266.350	17.47	0.2292	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,890.70740	2,013.350	17.47	0.7708	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			274.64890	250.348	17.56	0.2176	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,973.64890	2,097.348	17.56	0.7824	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			309.83520	282.896	17.36	0.2412	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,808.83520	1,929.896	17.36	0.7588	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,311.74410	1,231.358	15.36	0.6097	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			642.74410	712.358	15.36	0.3903	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,256.29840	1,178.825	15.41	0.5932	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			687.29840	759.825	15.41	0.4068	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,202.59380	1,128.018	15.45	0.5767	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			733.59380	809.018	15.45	0.4233	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01300		2.01980			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			84.77580	79.336	17.45	0.1315	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,486.77580	1,549.336	17.45	0.8685	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
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			75.73920	70.747	17.64	0.1187	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,577.73920	1,640.747	17.64	0.8813	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			67.70430	63.113	17.82	0.1071	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,669.70430	1,733.113	17.82	0.8929	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			1.74540		1.75800			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.77540		1.78790			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.80390		1.81670			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			31.96130	25.640	20.52	0.0501	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,151.96130	2,271.640	20.52	0.9499	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			28.61140	23.049	20.77	0.0452	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,248.61140	2,369.049	20.77	0.9548	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			35.74800	28.570	20.28	0.0556	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,055.74800	2,174.570	20.28	0.9444	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			293.81540	275.340	19.01	0.2401	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,814.81540	1,921.340	19.01	0.7599	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			277.49740	260.537	19.16	0.2286	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,898.49740	2,006.537	19.16	0.7714	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			262.17130	245.868	19.30	0.2174	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,983.17130	2,091.868	19.30	0.7826	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,150.04190	1,087.334	16.16	0.5842	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			683.04190	748.334	16.16	0.4158	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,100.32510	1,040.725	16.26	0.5668	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			733.32510	801.725	16.26	0.4332	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,201.66640	1,135.817	16.05	0.6018	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			634.66640	696.817	16.05	0.3982	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			0.13070		0.13160			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13050		0.13150			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13030		0.13120			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			9.37310		9.35330			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.49850		9.47750			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.62230		9.60100			0.0000	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 NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			2.86960	2.981	19.70	0.0134	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,599.56960	1,579.881	19.70	0.9866	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			2.82760	2.940	19.76	0.0132	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,609.52760	1,589.840	19.76	0.9868	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			2.91230	3.024	19.64	0.0136	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,589.61230	1,569.924	19.64	0.9864	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,163.07020	1,146.429	15.87	0.8564	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			59.46950	63.766	15.88	0.1414	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,171.96950	1,155.266	15.88	0.8586	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			61.68890	66.110	15.87	0.1457	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,154.18890	1,137.610	15.87	0.8543	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			60.57020	64.929	15.87	0.1436	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			426.77220	439.573	17.15	0.4730	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			625.77220	617.273	17.15	0.5270	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			427.68190	440.382	17.32	0.4708	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			636.68190	628.082	17.32	0.5292	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			428.61190	441.213	17.48	0.4687	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			647.61190	638.913	17.48	0.5313	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			1.29040		1.30040			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30500		1.31530			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31760		1.32850			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			796.00000	896.000		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			896.00000	996.000		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			996.00000	1,096.000		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			547.00000	650.000		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			647.00000	750.000		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			447.00000	550.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			285.00000	176.000		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			185.00000	76.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			85.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			0.00000	24.000		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			1.29740		1.29320			0.0000	12,974.00	10	50
QUANTO £On 18/09/2017 Foreign Exchange Future			1.30090		1.29670			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.30470		1.30040			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									12,974.00	10	50
Total QUANTO £ / \$									12,974.00	10	50
QUANTO €On 19/06/2017 Foreign Exchange Future			1.10110		1.09640			0.0000	22,022.00	20	107
QUANTO €On 18/09/2017 Foreign Exchange Future			1.10640		1.10170			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.11210		1.10740			0.0000	0.00	0	0
Total QUANTO € / \$ Future									22,022.00	20	107
Total QUANTO € / \$									22,022.00	20	107
RAIN On 19/06/2017 Foreign Exchange Future			23,091.26000		23,209.68000			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			9.67320		9.76030			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			25.46990	16.997	16.03	0.0718	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			785.16990	863.797	16.03	0.9282	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			24.61890	16.397	16.04	0.0696	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			794.31890	873.196	16.04	0.9304	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			26.34650	17.617	16.03	0.0740	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			776.04650	854.417	16.03	0.9260	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			3.78180		3.80560			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			3.49940	2.930	18.30	0.0316	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			467.89940	491.130	18.30	0.9684	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			3.35060	2.801	18.45	0.0302	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			477.75060	501.001	18.45	0.9698	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
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			3.65740	3.068	18.15	0.0331	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			458.05740	481.268	18.15	0.9669	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			1.44230		1.45080			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.41510		1.42340			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.38990		1.39820			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 862 826 391.90	134,242	1,249,371
Total Options												8 145 815.14	61,802	1,870,235
Grand Total:												1,870,972,207.04	196,044	3,119,606