



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: 16/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/05/2017 Foreign Exchange Future			13.09740		13.18480			0.0000	0.00	0	0
\$ / R On 18/05/2017 Foreign Exchange Future			13.09740		13.18480			0.0000	0.00	0	20,000
\$ / R On 19/05/2017 Foreign Exchange Future			13.09740		13.18710			0.0000	0.00	0	1,159
\$ / R On 26/05/2017 Foreign Exchange Future			13.11340		13.20320			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.12250		13.21220			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.12470		13.21450			0.0000	0.00	0	1,200
\$ / R On 07/06/2017 Foreign Exchange Future			13.14060		13.23030			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.14520		13.23480			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.15200		13.24160			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.16790		13.25750			0.0000	729,277,805.70	55,383	862,098
\$ / R On 28/06/2017 Foreign Exchange Future			13.18780		13.27750			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.19220		13.28190			0.0000	14,049,693.00	1,065	2,142
\$ / R On 05/07/2017 Foreign Exchange Future			13.20330		13.29310			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.20770		13.29750			0.0000	0.00	0	1,800
\$ / R On 10/07/2017 Foreign Exchange Future			13.21440		13.30420			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.21880		13.30870			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.22320		13.31310			0.0000	0.00	0	1,106
\$ / R On 17/07/2017 Foreign Exchange Future			13.22980		13.31980			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.23870		13.32870			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.24760		13.33750			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.25200		13.34200			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
\$ / R	On	31/07/2017	Foreign Exchange Future			13.26090		13.35080			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.28520		13.37520			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.32480		13.41490			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.36850		13.45890			0.0000	96,507,201.50	7,219	52,146
\$ / R	On	27/09/2017	Foreign Exchange Future			13.38820		13.47860			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.39040		13.48080			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.44510		13.53580			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.45380		13.54460			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.49100		13.58190			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.52370		13.61480			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.56710		13.65860			0.0000	16,104,147.70	1,187	90,638
\$ / R	On	22/12/2017	Foreign Exchange Future			13.57580		13.66730			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.69080		13.78330			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.69520		13.78760			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.76170		13.85450			0.0000	0.00	0	8,767
\$ / R	On	25/04/2018	Foreign Exchange Future			13.83820		13.93130			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.87120		13.96450			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.87950		13.97280			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.95350		14.04720			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.07600		14.17000			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.15260		14.24670			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.27730		14.37180			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.34510		14.43970			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.47850		14.57350			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.55070		14.64590			0.0000	0.00	0	1,500
Total \$ / R Future												855,938,847.90	64,854	1,053,422
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put			17.20840	39.618	22.12	0.3749	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call			152.00840	87.018	22.12	0.6251	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Call			6.93310	4.699	31.16	0.0525	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.45	Put			272.13310	357.299	31.16	0.9475	0.00	0	100
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put			353.21110	441.833	29.87	0.9277	0.00	0	20,000
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call			8.01110	9.234	29.87	0.0723	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			527.78420	619.881	30.25	0.9509	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			4.88420	7.281	30.25	0.0491	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			342.65310	417.100	17.23	0.8424	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			45.85310	30.500	17.23	0.1576	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,766.85800	2,856.671	34.95	0.9996	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.05800	0.071	34.95	0.0004	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			170.92910	223.403	15.32	0.6111	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			143.12910	105.903	15.32	0.3889	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			60.59990	84.175	15.51	0.3117	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			345.09990	278.875	15.51	0.6883	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			35.58370	51.897	14.61	0.1952	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			515.88370	442.497	14.61	0.8048	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,278.13100	1,366.734	20.84	0.9712	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	07/06/2017	Foreign Exchange Option	14.50	Call			8.43100	7.334	20.84	0.0288	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			105.84750	134.742	14.88	0.3782	0.00	0	20,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			340.64750	279.942	14.88	0.6218	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			195.80890	241.600	15.16	0.5270	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			237.40890	193.600	15.16	0.4730	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			389.08950	330.742	14.90	0.6198	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			131.58950	162.842	14.90	0.3802	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			2.95230	2.322	21.92	0.0081	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,255.40010	2,344.384	21.95	0.9920	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1.81510	1.490	22.84	0.0052	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,524.31510	2,613.590	22.84	0.9948	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,452.50980	6,542.107	32.17	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00980	0.007	32.17	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			9.28080	6.803	19.91	0.0232	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2.84890	2.247	21.99	0.0079	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,265.34890	2,354.347	21.99	0.9921	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2.79880	2.211	22.02	0.0077	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,275.29880	2,364.311	22.02	0.9923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2.90010	2.284	21.95	0.0080	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.04760	0.035	32.17	0.0001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			25.17750	18.060	18.35	0.0584	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,848.68040	1,936.722	20.60	0.9841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			6.18040	4.622	20.60	0.0159	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,243.55190	4,332.915	32.17	0.9978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			1.05190	0.815	32.17	0.0022	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,742.54760	5,832.135	32.17	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			224.83670	271.967	15.25	0.5245	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			247.52190	207.894	15.35	0.4565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			240.02190	289.994	15.35	0.5435	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			973.97340	887.576	15.41	0.9296	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			16.47340	19.676	15.41	0.0704	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,167.67750	1,250.160	18.35	0.9416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			28.11070	32.988	14.44	0.1145	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			836.08220	913.158	17.55	0.8791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			53.58220	41.058	17.55	0.1209	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			226.17780	189.168	15.50	0.4257	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			268.67780	321.268	15.50	0.5743	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			262.33670	219.867	15.25	0.4755	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			34.51210	25.489	18.02	0.0795	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,481.61860	1,393.018	17.85	0.9808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			4.11860	5.118	17.85	0.0192	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,504.74520	1,590.984	19.45	0.9700	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			12.24520	8.884	19.45	0.0300	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			785.61070	700.889	14.44	0.8855	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			442.91730	379.917	14.83	0.6710	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			170.03730	207.373	15.00	0.4460	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	13.10	Call			327.53730	275.273	15.00	0.5540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			251.28970	302.324	15.41	0.5560	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			238.78970	200.224	15.41	0.4440	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,027.01210	1,107.589	18.02	0.9205	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			21.53000	25.466	14.93	0.0899	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,167.12940	1,079.696	16.39	0.9569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			9.62940	11.796	16.39	0.0431	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			561.94170	490.560	14.68	0.7657	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			64.44170	82.660	14.68	0.2343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			105.41730	132.017	14.83	0.3290	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			651.59480	575.387	14.58	0.8223	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			292.74620	347.352	15.62	0.5982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			210.24620	175.252	15.62	0.4018	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,264.86160	1,177.057	16.87	0.9663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			7.36160	9.157	16.87	0.0337	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			879.03000	793.366	14.93	0.9101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			196.24830	237.643	15.07	0.4856	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			305.14850	360.734	15.68	0.6098	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			202.64850	168.635	15.68	0.3902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,021.90560	935.204	15.66	0.9377	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			14.40560	17.304	15.66	0.0623	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			44.09480	57.487	14.58	0.1777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			106.04610	85.718	16.71	0.2262	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			363.85700	423.614	15.95	0.6595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			171.35700	141.514	15.95	0.3405	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			310.34580	259.940	15.02	0.5342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			182.84580	222.040	15.02	0.4658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			293.74830	245.543	15.07	0.5144	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			191.69980	159.121	15.77	0.3732	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			456.98930	392.866	14.81	0.6834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			99.48930	124.966	14.81	0.3166	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			629.69700	701.960	17.01	0.8098	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			87.19700	69.860	17.01	0.1902	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			548.54610	617.818	16.71	0.7738	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			108.13300	87.480	16.68	0.2301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,749.98960	1,837.644	20.28	0.9810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			7.48960	5.544	20.28	0.0190	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			530.84650	461.422	14.72	0.7432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			73.34650	93.522	14.72	0.2568	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			324.19980	381.221	15.77	0.6268	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			33.79470	24.913	18.04	0.0779	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,898.12030	1,986.326	20.77	0.9854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			5.62030	4.226	20.77	0.0146	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			398.40090	460.305	16.10	0.6852	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			155.90090	128.205	16.10	0.3148	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			540.63300	609.580	16.68	0.7699	0.00	0	250

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	Call			1.48620	1.497	25.76	0.0047	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			601.97080	528.292	14.64	0.7924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			54.47080	70.392	14.64	0.2076	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			44.39590	33.505	17.75	0.1012	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			916.89590	995.605	17.75	0.8988	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,036.29470	1,117.013	18.04	0.9221	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			1.61400	1.450	23.27	0.0050	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,146.03450	2,234.841	21.59	0.9904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			3.53450	2.741	21.59	0.0096	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			58.23390	44.914	17.46	0.1306	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			800.73390	877.014	17.46	0.8694	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,943.98620	3,033.597	25.76	0.9953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			20.40950	14.547	18.63	0.0478	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,743.98190	2,833.565	24.33	0.9951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			1.48190	1.465	24.33	0.0049	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			29.16940	21.217	18.20	0.0675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,101.66940	1,183.317	18.20	0.9325	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,594.11400	2,683.550	23.27	0.9950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			1.48220	1.479	25.05	0.0048	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			75.98130	59.941	17.17	0.1672	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			688.48130	762.041	17.17	0.8328	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,604.08730	2,693.550	23.34	0.9950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			1.58730	1.450	23.34	0.0050	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,262.90950	1,346.647	18.63	0.9522	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,792.85320	4,882.368	32.17	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			82.20440	65.436	17.08	0.1800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			654.70440	727.536	17.08	0.8200	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			39.97770	29.906	17.86	0.0916	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			962.47770	1,042.006	17.86	0.9084	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,843.98220	2,933.579	25.05	0.9952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			1.55800	1.633	29.53	0.0045	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			46.29410	35.059	17.70	0.1053	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			898.79410	977.159	17.70	0.8947	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,003.99020	3,093.608	26.19	0.9953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			1.49020	1.508	26.19	0.0047	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.35320	0.268	32.17	0.0008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,245.45230	2,334.422	21.92	0.9919	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,392.60130	5,482.175	32.17	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.10130	0.075	32.17	0.0002	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			35.99330	26.682	17.97	0.0828	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,008.49330	1,088.782	17.97	0.9172	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,474.05800	3,563.733	29.53	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,641.78080	1,728.903	19.91	0.9768	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,892.78800	4,982.317	32.17	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.28800	0.217	32.17	0.0006	0.00	0	1,297
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			417.89580	477.746	16.19	0.6529	0.00	0	60

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	13.50	Call			195.39580	165.546	16.19	0.3471	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,965.25550	3,054.729	24.36	0.9928	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			2.75550	2.529	24.36	0.0072	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			566.24630	632.743	16.78	0.7295	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			148.14630	124.943	16.78	0.2705	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			810.55490	883.572	17.44	0.8093	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			103.65490	86.872	17.44	0.1907	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			467.44170	528.131	16.34	0.6496	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			214.94170	185.831	16.34	0.3504	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			871.37420	945.025	17.53	0.8128	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			105.57420	89.425	17.53	0.1872	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,672.71280	4,762.214	27.18	0.9975	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			1.41280	1.014	27.18	0.0025	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			132.82300	113.767	17.28	0.2254	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			774.12300	844.967	17.28	0.7746	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			245.47000	285.431	15.39	0.4471	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			418.57000	368.631	15.39	0.5529	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			600.13870	664.550	16.65	0.6900	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			199.93870	174.350	16.65	0.3100	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,303.45500	1,382.401	18.59	0.8778	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			72.15500	61.101	18.59	0.1222	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,072.33280	1,146.984	17.93	0.8250	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			109.83280	94.584	17.93	0.1750	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			429.36100	381.066	15.45	0.5347	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			291.86100	333.466	15.45	0.4653	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,196.53140	3,285.974	22.92	0.9830	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			8.53140	7.974	22.92	0.0170	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			463.20030	518.591	16.12	0.5883	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			305.20030	270.591	16.12	0.4117	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			615.42810	676.705	16.56	0.6600	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			246.22810	217.605	16.56	0.3400	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			647.98710	708.070	16.60	0.6494	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			273.18710	243.270	16.60	0.3506	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			501.44020	552.392	16.02	0.5434	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			416.34020	377.192	16.02	0.4566	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,442.30580	3,531.143	22.07	0.9725	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			17.20580	15.943	22.07	0.0275	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			387.28770	353.023	16.49	0.4039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			678.38770	734.523	16.49	0.5961	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			896.49870	830.513	14.97	0.7206	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			187.59870	212.013	14.97	0.2794	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			383.95750	349.933	16.51	0.4011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,926.32400	4,015.456	21.72	0.9771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call			370.91280	337.833	16.58	0.3902	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			15.08160	13.788	21.72	0.0227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,936.18160	4,025.288	21.72	0.9773	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	17.39	Call			14.94000	13.623	21.72	0.0224	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,946.04000	4,035.123	21.72	0.9776	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			15.22400	13.956	21.72	0.0229	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			168.67230	151.693	18.33	0.1993	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call			429.44980	392.206	16.26	0.4380	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put			600.54980	653.706	16.26	0.5620	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call			404.35380	368.869	16.40	0.4179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put			645.45380	700.369	16.40	0.5821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put			712.01280	769.333	16.58	0.6098	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			123.15770	139.715	14.77	0.2060	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,285.71030	1,357.095	18.02	0.7735	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			194.61030	175.595	18.02	0.2265	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,105.79920	1,173.825	17.59	0.7334	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			234.69920	212.325	17.59	0.2666	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			1,429.77230	1,503.193	18.33	0.8007	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			48.52800	50.980	14.44	0.0933	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,244.13510	1,314.803	17.92	0.7650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			203.03510	183.303	17.92	0.2350	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,673.09940	1,749.020	18.75	0.8401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			131.99940	117.520	18.75	0.1599	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,082.05770	1,008.215	14.77	0.7940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			262.38940	237.771	17.34	0.2933	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			654.65460	601.428	15.47	0.5932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			335.75460	372.928	15.47	0.4068	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			861.71740	798.130	15.03	0.7047	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			202.81740	229.630	15.03	0.2953	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,507.42800	1,419.480	14.44	0.9067	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			172.96410	155.812	18.29	0.2040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			521.06280	570.785	16.02	0.5229	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			479.96280	439.285	16.02	0.4771	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,596.54300	2,679.975	20.21	0.9278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			55.44300	48.475	20.21	0.0722	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,003.48940	1,069.271	17.34	0.7067	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			464.53510	510.504	15.83	0.4917	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,562.71950	3,650.944	21.33	0.9688	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			21.61950	19.444	21.33	0.0312	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			208.27480	188.102	17.86	0.2403	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,219.37480	1,289.601	17.86	0.7597	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,404.06410	1,477.312	18.29	0.7960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			26.17350	23.252	21.11	0.0369	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			734.99450	677.464	15.29	0.6395	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			276.09450	308.965	15.29	0.3605	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,548.37350	4,637.898	21.72	0.9886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			7.27350	6.398	21.72	0.0114	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			523.43510	479.004	15.83	0.5083	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,097.81670	1,165.679	17.57	0.7314	0.00	0	110

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	17.03	Put			3,592.11050	3,680.433	21.36	0.9695	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			21.01050	18.933	21.36	0.0305	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			257.91820	233.658	17.38	0.2890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,019.01820	1,085.158	17.38	0.7110	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,367.27350	3,454.752	21.11	0.9631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			685.05750	741.433	16.51	0.5989	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,541.10000	986,631.500	21.72	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.72	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,979.54700	3,064.959	20.66	0.9485	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			38.44700	33.459	20.66	0.0515	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			236.71670	214.179	17.57	0.2686	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			529.78770	578.659	16.03	0.5148	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			508.38770	466.859	16.03	0.4852	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,672.47830	3,761.236	21.02	0.9693	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			21.07830	19.436	21.02	0.0307	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			364.73700	403.218	15.56	0.4150	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			665.53700	613.618	15.56	0.5850	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,499.30790	1,570.917	18.30	0.7696	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			225.10790	206.017	18.30	0.2304	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,942.34150	4,027.125	21.48	0.9586	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			36.94150	30.925	21.48	0.0414	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			942.58310	1,003.158	17.05	0.6380	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			387.18310	356.958	17.05	0.3620	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			906.19150	845.916	15.25	0.6726	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			281.59150	312.116	15.25	0.3274	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			554.31140	601.438	16.05	0.4913	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			598.91140	555.238	16.05	0.5087	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			864.18970	921.511	16.80	0.5955	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			466.08970	432.511	16.80	0.4045	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			574.57220	620.663	16.02	0.4706	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			689.37220	644.363	16.02	0.5294	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,180.43120	4,264.150	22.04	0.9452	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			55.23120	47.850	22.04	0.0548	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			800.87000	753.307	15.86	0.5694	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			522.27000	566.207	15.86	0.4306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,012.95170	3,096.393	20.34	0.8833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			121.55170	113.493	20.34	0.1167	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			85.80530	80.250	21.56	0.0833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,727.20530	3,813.150	21.56	0.9167	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			85.43120	79.903	21.57	0.0830	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,736.83120	3,822.803	21.57	0.9170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			86.18000	80.599	21.54	0.0837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,717.58000	3,803.499	21.54	0.9163	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			904.01190	851.887	15.60	0.6184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			425.41190	464.787	15.60	0.3816	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			887.85520	836.426	15.64	0.6110	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	13.21	Put			439.25520	479.326	15.64	0.3890	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,421.28470	1,349.120	14.85	0.8008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			162.68470	182.020	14.85	0.1992	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			791.13560	744.020	15.89	0.5645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			532.53560	576.920	15.89	0.4355	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			578.40640	542.505	16.63	0.4478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			829.80640	885.405	16.63	0.5522	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,236.81920	1,169.986	15.03	0.7464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			228.21920	252.887	15.03	0.2536	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,734.17160	1,805.649	18.47	0.7540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			282.77160	262.749	18.47	0.2460	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			657.66930	617.721	16.31	0.4940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			699.06930	750.621	16.31	0.5060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,573.88460	1,495.345	14.72	0.8382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			125.28460	138.245	14.72	0.1618	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,975.02670	1,890.340	14.95	0.9046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			66.42670	73.240	14.95	0.0954	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			585.41720	632.002	16.02	0.4594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			744.01720	699.102	16.02	0.5406	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,345.69590	1,275.606	14.92	0.7797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			187.09590	208.506	14.92	0.2203	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			937.05610	883.532	15.52	0.6332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			398.45610	436.432	15.52	0.3668	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,742.43180	1,814.021	18.48	0.7553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			281.03180	261.121	18.48	0.2447	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,724.98830	2,805.599	19.84	0.8647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			143.58830	132.699	19.84	0.1353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,644.05660	1,714.307	18.34	0.7393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			302.65660	281.407	18.34	0.2607	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,006.10760	949.766	15.36	0.6629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			347.50760	382.666	15.36	0.3371	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,753.28740	1,671.468	14.82	0.8716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			94.68740	104.368	14.82	0.1284	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			877.22330	826.252	15.66	0.6061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			448.62330	489.152	15.66	0.3939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,602.27140	3,687.861	21.34	0.9118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			90.87140	84.961	21.34	0.0882	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			490.33890	459.138	17.04	0.3930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,011.73890	1,072.038	17.04	0.6070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,631.06570	3,716.740	21.39	0.9130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			89.66570	83.840	21.39	0.0870	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			499.41040	467.713	16.99	0.3988	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			990.81040	1,050.614	16.99	0.6012	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,457.83980	4,542.853	22.04	0.9455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			56.43980	49.953	22.04	0.0545	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			518.06950	485.364	16.90	0.4107	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	14.09	Put		949.46950	1,008.264	16.90	0.5893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,563.91270	3,649.387	21.28	0.9103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		92.51270	86.487	21.28	0.0897	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		397.34740	371.950	17.60	0.3305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,268.74740	1,334.850	17.60	0.6695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,268.11210	3,352.592	20.78	0.8970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		106.71210	99.692	20.78	0.1030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		404.44220	378.633	17.55	0.3354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,245.84220	1,311.533	17.55	0.6646	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		815.66320	767.426	15.82	0.5767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		507.06320	550.326	15.82	0.4233	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		547.40090	513.131	16.77	0.4289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		888.80090	946.031	16.77	0.5711	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,669.49330	3,755.278	21.46	0.9145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		88.09330	82.378	21.46	0.0855	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		165.16510	152.797	19.55	0.1535	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,506.56510	2,585.697	19.55	0.8465	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,414.24930	4,498.865	22.06	0.9415	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		61.54930	54.665	22.06	0.0585	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		588.17560	634.804	16.04	0.4573	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		755.47560	710.604	16.04	0.5427	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,032.78790	1,093.026	16.92	0.5700	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		616.08790	583.827	16.92	0.4300	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,019.68290	1,079.508	16.89	0.5651	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		627.28290	594.708	16.89	0.4349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,247.06030	1,189.434	15.29	0.6830	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		392.56030	427.734	15.29	0.3170	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,987.40960	2,060.550	18.52	0.7258	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		381.90960	362.250	18.52	0.2742	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		1,705.53580	1,776.787	18.12	0.6842	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,810.28900	3,894.991	21.20	0.8726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,819.75120	3,904.480	21.22	0.8730	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		165.32680	157.207	21.19	0.1278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,800.82680	3,885.507	21.19	0.8722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		1,548.88640	1,618.131	17.83	0.6585	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		493.38640	469.831	17.83	0.3415	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		164.78900	156.691	21.20	0.1274	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		450.03580	428.487	18.12	0.3158	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		1,034.56100	987.635	15.76	0.6052	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		560.06100	605.935	15.76	0.3948	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		521.07450	565.351	15.66	0.3785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,075.57450	1,027.051	15.66	0.6215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		164.25120	156.180	21.22	0.1270	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,262.03830	2,337.561	18.80	0.7384	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		383.33830	365.761	18.80	0.2616	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,612.09280	1,681.905	17.85	0.6475	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			543.39280	520.105	17.85	0.3525	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,177.67210	1,240.243	17.03	0.5543	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			742.17210	711.443	17.03	0.4457	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,110.97680	1,172.171	16.89	0.5369	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			783.77680	751.671	16.89	0.4631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,136.05710	1,091.835	16.14	0.5867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			728.85710	778.335	16.14	0.4133	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,453.20290	1,395.363	15.49	0.6896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			456.00290	491.863	15.49	0.3104	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,719.15700	2,796.122	19.33	0.7559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			386.35700	369.622	19.33	0.2441	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			255.27950	245.160	21.10	0.1655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,918.07950	4,001.660	21.10	0.8345	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			256.63190	246.465	21.07	0.1664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,899.43190	3,982.965	21.07	0.8336	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,070.91740	2,977.545	12.72	0.9683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.71740	24.045	12.72	0.0317	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			255.95610	245.813	21.08	0.1660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,908.75610	3,992.313	21.08	0.8340	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,341.84190	1,401.044	17.38	0.5393	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			891.84190	857.044	17.38	0.4607	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			894.18190	859.903	17.65	0.4457	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,507.48190	1,567.303	17.65	0.5543	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			891.07670	856.942	17.66	0.4445	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,514.37670	1,574.342	17.66	0.5555	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			897.29930	862.876	17.64	0.4469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,500.59930	1,560.275	17.64	0.5531	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,508.54250	1,565.783	17.66	0.5308	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,020.34250	983.083	17.66	0.4692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,017.25530	980.613	17.87	0.4562	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,657.55530	1,715.513	17.87	0.5438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,014.12710	977.616	17.88	0.4551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,664.42710	1,722.516	17.88	0.5449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,020.39450	983.614	17.86	0.4573	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,650.69450	1,708.514	17.86	0.5427	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,667.76030	1,723.084	17.87	0.5238	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,141.26030	1,101.584	17.87	0.4762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,139.64740	1,100.898	18.04	0.4648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,813.74740	1,870.198	18.04	0.5352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,136.52100	1,097.889	18.05	0.4638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,820.62100	1,877.189	18.05	0.5362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,142.79160	1,103.909	18.03	0.4658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,806.89160	1,863.209	18.03	0.5342	0.00	0	0
Total \$ / R Option												0.00	0	1,753,347

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												855,938,847.90	64,854	2,806,769
\$ / R MAXI On	19/06/2017	Foreign Exchange Future				13.16790		13.25750			0.0000	171,182.70	13	584
\$ / R MAXI On	18/09/2017	Foreign Exchange Future				13.36850		13.45890			0.0000	0.00	0	22
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				13.56710		13.65860			0.0000	0.00	0	43
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				13.76170		13.85450			0.0000	0.00	0	3
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				13.95350		14.04720			0.0000	0.00	0	147
Total \$ / R MAXI Future												171,182.70	13	799
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			150.16230	153.506	27.04	0.0046	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			312,400.16230	321,363.506	27.04	0.9954	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			150.27820	153.749	27.11	0.0046	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			313,400.27820	322,363.749	27.11	0.9954	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			150.04930	153.271	26.97	0.0046	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			311,400.04930	320,363.271	26.97	0.9954	0.00	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			11,554.25730	10,258.568	18.97	0.1419	0.00	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			180,664.25730	188,408.568	18.97	0.8581	0.00	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			11,452.42960	10,166.368	18.98	0.1408	0.00	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			181,562.42960	189,316.368	18.98	0.8592	0.00	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			11,657.03300	10,351.820	18.95	0.1431	0.00	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			179,767.03300	187,501.820	18.95	0.8569	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			63,788.86130	59,893.115	16.39	0.4828	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			72,928.86130	78,183.115	16.39	0.5172	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			63,399.96730	59,524.236	16.40	0.4805	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			73,539.96730	78,814.236	16.40	0.5195	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			64,179.64590	60,264.650	16.37	0.4850	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			72,319.64590	77,554.650	16.37	0.5150	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			87,615.49460	83,563.947	16.22	0.5378	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			74,165.49460	79,393.947	16.22	0.4622	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			87,186.72240	83,153.645	16.23	0.5358	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			74,736.72240	79,983.645	16.23	0.4642	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			88,045.83560	83,976.763	16.21	0.5397	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			73,595.83560	78,806.763	16.21	0.4603	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			100,958.98320	97,000.053	16.52	0.5382	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			89,238.98320	94,650.053	16.52	0.4618	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			100,549.73390	96,606.030	16.53	0.5366	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			89,829.73390	95,256.030	16.53	0.4634	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			101,369.41590	97,395.211	16.51	0.5399	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			88,649.41590	94,045.211	16.51	0.4601	0.00	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												171,182.70	13	799
£ / R	On	31/05/2017	Foreign Exchange Future			16.95340		17.06880			0.0000	0.00	0	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.01820		17.13330			0.0000	33,185,490.00	1,950	52,905
£ / R	On	18/09/2017	Foreign Exchange Future			17.32510		17.44150			0.0000	0.00	0	2,097

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 Future			17.63190		17.75080			0.0000	123,423.30	7	2,215
Total £ / R Future												33,308,913.30	1,957	57,286
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			460.78360	554.920	16.14	0.8068	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			79.58360	58.320	16.14	0.1932	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.19330	0.168	33.12	0.0004	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,896.89330	7,011.968	33.12	0.9996	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.19020	0.165	33.12	0.0004	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,906.89020	7,021.965	33.12	0.9996	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.19630	0.171	33.12	0.0004	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,886.89630	7,001.971	33.12	0.9996	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			86.32560	110.058	14.74	0.2389	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			719.62560	628.258	14.74	0.7611	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			545.88590	627.961	15.85	0.7098	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			179.18590	146.161	15.85	0.2902	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,877.74260	1,991.625	18.50	0.9727	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			11.04260	9.825	18.50	0.0273	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			426.49740	387.457	16.30	0.3620	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			984.99740	1,062.357	16.30	0.6380	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			423.43240	384.627	16.31	0.3600	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			991.93240	1,069.527	16.31	0.6400	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			429.57880	390.303	16.28	0.3641	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			978.07880	1,055.203	16.28	0.6359	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			17.53470	15.038	20.69	0.0158	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,406.73470	7,523.138	20.69	0.9842	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			17.41520	14.933	20.69	0.0157	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,416.61520	7,533.033	20.69	0.9843	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			17.29650	14.829	20.69	0.0156	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,426.49650	7,542.929	20.69	0.9844	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												33,308,913.30	1,957	58,686
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11660		0.11682			0.0000	264,691.08	2,270	3,315
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11887		0.11909			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12118		0.12141			0.0000	0.00	0	0
Total ¥ / R Future												264,691.08	2,270	3,315
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.17840	0.166	25.49	0.0007	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,317.67840	3,339.766	25.49	0.9993	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00610	0.006	25.49	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,317.50610	4,339.606	25.49	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00010	0.000	25.49	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,317.50010	5,339.600	25.49	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			8.99440	7.881	22.64	0.0148	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	0.16	Put			4,099.49440	4,120.381	22.64	0.9852	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			2.34850	1.988	22.64	0.0042	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,092.84850	5,114.488	22.64	0.9958	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			31.14840	28.160	22.64	0.0456	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,121.64840	3,140.660	22.64	0.9544	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			750.80300	728.232	18.06	0.5556	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			610.00300	610.432	18.06	0.4444	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			408.24480	391.264	19.52	0.3472	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,267.44480	1,273.464	19.52	0.6528	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,326.85240	1,301.264	16.33	0.7976	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			186.05240	183.463	16.33	0.2024	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												264,691.08	2,270	3,315
€ / R	On	31/05/2017	Foreign Exchange Future			14.55460		14.51330			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.61580		14.57400			0.0000	39,141,112.40	2,678	73,482
€ / R	On	18/09/2017	Foreign Exchange Future			14.90830		14.86580			0.0000	8,989,704.90	603	6,425
€ / R	On	18/12/2017	Foreign Exchange Future			15.20480		15.16210			0.0000	0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.50350		15.46130			0.0000	0.00	0	3,169
Total € / R Future												48,130,817.30	3,281	87,658
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			142.73740	161.772	13.97	0.5004	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			189.43740	167.172	13.97	0.4996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.03050	1.287	31.98	0.0031	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,617.03050	4,575.487	31.98	0.9969	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.01200	1.265	31.98	0.0030	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			80.89650	67.604	13.75	0.1949	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,627.01200	4,585.465	31.98	0.9970	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.04930	1.310	31.98	0.0031	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,607.04930	4,565.510	31.98	0.9969	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,693.66710	1,650.982	17.39	0.9763	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			7.66710	6.782	17.39	0.0237	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			544.89650	573.404	13.75	0.8051	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			13.30340	14.985	21.95	0.0220	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,617.50340	4,576.685	21.95	0.9780	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			13.15860	14.826	21.95	0.0218	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,627.35860	4,586.526	21.95	0.9782	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			13.44970	15.147	21.95	0.0222	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,607.64970	4,566.847	21.95	0.9778	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			126.52500	127.514	18.41	0.1263	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,024.42500	2,982.714	18.41	0.8737	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			125.82330	126.790	18.43	0.1257	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,033.72330	2,991.990	18.43	0.8743	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			127.23350	128.242	18.40	0.1270	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,015.13350	2,973.442	18.40	0.8730	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	21.41	Call			19.52450	18.092	21.04	0.0210	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,267.42450	6,223.292	21.04	0.9790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,384.91700	1,416.933	14.36	0.7889	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			222.81700	212.133	14.36	0.2111	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,563.46140	1,528.391	16.52	0.7009	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			335.56140	343.191	16.52	0.2991	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			547.08940	529.588	14.69	0.3494	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,152.98000	1,177.587	14.70	0.6487	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			551.68000	534.087	14.70	0.3513	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,147.58640	1,172.107	14.71	0.6468	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			556.28640	538.607	14.71	0.3532	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,158.38940	1,183.088	14.69	0.6506	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												48,130,817.30	3,281	123,658
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			9.77950		9.83100			0.0000	5,681,889.50	581	23,163
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			9.91540		9.96720			0.0000	0.00	0	1,819
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.05060		10.10360			0.0000	0.00	0	653
Total AUS\$ / R Future												5,681,889.50	581	25,635
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,229.52640	2,281.000	24.04	0.9976	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.52610	0.497	24.11	0.0024	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,239.52610	2,290.997	24.11	0.9976	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.52660	0.503	23.97	0.0024	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,219.52660	2,271.003	23.97	0.9976	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.52640	0.500	24.04	0.0024	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			11.03280	11.088	17.99	0.0286	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,223.83280	2,275.688	17.99	0.9714	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			11.03380	11.085	18.05	0.0285	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,233.83380	2,285.685	18.05	0.9715	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			11.03210	11.092	17.93	0.0287	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,213.83210	2,265.692	17.93	0.9713	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,828.09060	1,877.370	15.54	0.9097	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			52.88050	49.082	15.51	0.0922	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,809.28050	1,858.482	15.51	0.9078	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			52.28260	48.522	15.53	0.0912	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,818.68260	1,867.922	15.53	0.9088	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			51.69060	47.970	15.54	0.0903	0.00	0	0
Total AUS\$ / R Option												0.00	0	0
Total AUS\$ / R												5,681,889.50	581	25,635
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.68530		9.71360			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.84860		9.87740			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.01280		10.04220			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 CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.73160	0.656	22.88	0.0033	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,027.13160	2,055.356	22.88	0.9967	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.73530	0.657	22.97	0.0032	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,037.13530	2,065.357	22.97	0.9968	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.72790	0.656	22.78	0.0033	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,017.12790	2,045.356	22.78	0.9967	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			32.59890	30.415	15.84	0.0768	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,445.19890	1,471.815	15.84	0.9232	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			31.97380	29.846	15.85	0.0755	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,454.57380	1,481.245	15.85	0.9245	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			33.23440	30.995	15.83	0.0781	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,435.83440	1,462.395	15.83	0.9219	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			248.30690	238.267	14.41	0.3418	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			746.10690	765.467	14.41	0.6582	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			245.68990	235.788	14.42	0.3389	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			753.48990	772.988	14.42	0.6611	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			250.95400	240.769	14.39	0.3447	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			738.75400	757.969	14.39	0.6553	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.36740		13.32750			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.65000		13.60940			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.93730		13.89520			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			2.88890	2.914	23.59	0.0092	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,555.38890	2,515.514	23.59	0.9908	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			2.85870	2.883	23.63	0.0091	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,565.35870	2,525.483	23.63	0.9909	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			2.91970	2.946	23.54	0.0093	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,545.41970	2,505.546	23.54	0.9907	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			87.68770	93.608	17.82	0.1360	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,868.28770	1,833.608	17.82	0.8640	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			86.64170	92.545	17.82	0.1347	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,877.24170	1,842.545	17.82	0.8653	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			88.74320	94.682	17.81	0.1373	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,859.34320	1,824.682	17.81	0.8627	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			613.14180	632.707	15.81	0.5025	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			747.94180	725.406	15.81	0.4975	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			609.33430	628.754	15.82	0.5002	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			754.13430	731.454	15.82	0.4998	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	18/12/2017	Foreign Exchange Option	14.02	Call			616.97220	636.678	15.80	0.5048	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			741.77220	719.378	15.80	0.4952	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			1.90970		1.91990			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.92650		1.93670			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94320		1.95320			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			3,404.27000	3,506.118	22.35	0.9926	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			3.90860	3.692	21.75	0.0089	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,204.90860	3,306.692	21.75	0.9911	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			3.57060	3.389	22.05	0.0081	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,304.57060	3,406.389	22.05	0.9919	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			3.27000	3.119	22.35	0.0074	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			151.73660	137.837	17.00	0.1460	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,284.73660	2,372.837	17.00	0.8540	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			140.61900	126.887	17.04	0.1362	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,373.61900	2,461.887	17.04	0.8638	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			162.79230	148.082	16.90	0.1554	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,195.79230	2,283.082	16.90	0.8446	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			823.33500	873.951	14.94	0.4714	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			907.77460	860.529	14.98	0.5109	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			875.77460	928.529	14.98	0.4891	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			864.30010	819.026	15.04	0.4934	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			932.30010	987.026	15.04	0.5066	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			955.33500	905.951	14.94	0.5286	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			1.97010		1.96440			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			31.47200	36.189	19.99	0.0697	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,987.47200	1,935.189	19.99	0.9303	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			28.28010	32.498	20.27	0.0629	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,084.28010	2,031.498	20.27	0.9371	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			25.46260	29.238	20.55	0.0568	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,181.46260	2,128.238	20.55	0.9432	0.00	0	0
Total DKK / 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 DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.69180		1.70350			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.72110		1.73270			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74940		1.76110			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			5.82720	4.346	21.64	0.0115	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,670.82720	2,786.345	21.64	0.9885	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			5.15040	3.912	21.96	0.0104	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,770.15040	2,885.912	21.96	0.9896	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			6.60940	4.841	21.31	0.0129	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,571.60940	2,686.842	21.31	0.9871	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			156.09580	137.608	19.18	0.1455	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,329.09580	2,426.608	19.18	0.8545	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			146.42520	129.121	19.33	0.1373	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,419.42520	2,518.121	19.33	0.8627	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			165.96720	146.728	19.04	0.1541	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,238.96720	2,335.728	19.04	0.8459	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			825.89520	774.323	16.18	0.4873	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			914.89520	980.323	16.18	0.5127	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			787.92240	738.525	16.32	0.4700	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			976.92240	1,044.525	16.32	0.5300	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			865.69440	811.884	16.05	0.5051	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			854.69440	917.884	16.05	0.4949	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			0.12650		0.12800			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12610		0.12700			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12570		0.12640			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NOK/R	On	19/06/2017	Foreign Exchange Future			1.55520		1.55400			0.0000	0.00	0	4,422
NOK/R	On	18/09/2017	Foreign Exchange Future			1.58120		1.58000			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	4,422
Total NOK/R												0.00	0	4,422
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.06860		9.12610			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.18850		9.24650			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.30760		9.36630			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			0.65110	0.787	23.03	0.0041	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,824.55110	1,882.187	23.03	0.9959	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.63830	0.785	23.12	0.0040	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,834.53830	1,892.185	23.12	0.9960	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.66430	0.789	22.94	0.0041	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,814.56430	1,872.189	22.94	0.9959	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,364.69680	1,419.176	16.14	0.9259	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			30.61480	27.173	16.15	0.0729	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,374.11480	1,428.673	16.15	0.9271	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			31.78860	28.187	16.12	0.0753	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,355.28860	1,409.687	16.12	0.9247	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			31.19680	27.676	16.14	0.0741	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			450.09320	427.862	22.01	0.4130	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			883.79320	920.262	22.01	0.5870	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			445.75890	423.658	21.98	0.4105	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			889.45890	926.058	21.98	0.5895	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			441.44890	419.476	21.95	0.4079	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			895.14890	931.876	21.95	0.5921	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			1.27220		1.27750			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28740		1.29230			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30190		1.30720			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			1,025.00000	1,078.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,125.00000	1,178.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,225.00000	1,278.000		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			777.00000	826.000		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			877.00000	926.000		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			677.00000	726.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			72.00000	19.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			28.00000	81.000		1.0000	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			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			128.00000	181.000		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			1.29240		1.29230			0.0000	0.00	0	5,428
QUANTO £On 18/09/2017 Foreign Exchange Future			1.29600		1.29590			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.29960		1.29960			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	5,428
Total QUANTO £ / \$									0.00	0	5,428
QUANTO €On 19/06/2017 Foreign Exchange Future			1.11000		1.09930			0.0000	0.00	0	37
QUANTO €On 18/09/2017 Foreign Exchange Future			1.11520		1.10450			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.12070		1.11010			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	37
Total QUANTO € / \$									0.00	0	37
RAIN On 19/06/2017 Foreign Exchange Future			22,482.83000		22,531.24000			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			9.44340		9.48360			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			5.94640	5.326	18.13	0.0272	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			1,042.34640	1,081.926	18.13	0.9728	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			5.78760	5.185	18.18	0.0265	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			1,052.18760	1,091.785	18.18	0.9735	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			6.11020	5.470	18.07	0.0279	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			1,032.51020	1,072.070	18.07	0.9721	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			3.67140		3.69660			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			0.76020	0.650	20.52	0.0086	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			574.16020	599.250	20.52	0.9914	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			0.72160	0.620	20.68	0.0082	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			584.12160	609.220	20.68	0.9918	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			0.80150	0.682	20.36	0.0091	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			564.20150	589.282	20.36	0.9909	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			1.41150		1.42060			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.38340		1.39110			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35870		1.36340			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												943 496 341.78	72,956	1,247,737
Total Options												0.00	0	1,790,747
Grand Total:												943,496,341.78	72,956	3,038,484