



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: 31/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/03/2017 Foreign Exchange Future			13.37650		12.84110			0.0000	85,877,130.00	6,420	0
\$ / R On 03/04/2017 Foreign Exchange Future			13.40970		12.84120			0.0000	0.00	0	0
\$ / R On 04/04/2017 Foreign Exchange Future			13.40970		12.83710			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			13.42110		12.85020			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.42340		12.85240			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			13.42570		12.85460			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.42800		12.85680			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.43970		12.86770			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			13.44440		12.87210			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.44670		12.87430			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.45600		12.88300			0.0000	0.00	0	20
\$ / R On 28/04/2017 Foreign Exchange Future			13.46300		12.88950			0.0000	13,880,353.00	1,031	2,057
\$ / R On 02/05/2017 Foreign Exchange Future			13.47230		12.89830			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.47700		12.90260			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.49330		12.91790			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.52830		12.95070			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.53990		12.96160			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			13.58430		13.00300			0.0000	7,638,411,137.10	562,297	654,759
\$ / R On 28/06/2017 Foreign Exchange Future			13.60540		13.02250			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.61010		13.02690			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.63810		13.05290			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	21/07/2017	Foreign Exchange Future			13.65900		13.07250			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.66840		13.08120			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.67300		13.08550			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.68230		13.09420			0.0000	32,495,462.50	2,375	2,885
\$ / R	On	11/08/2017	Foreign Exchange Future			13.70800		13.11810			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.74990		13.15710			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.79650		13.20060			0.0000	51,598,910.00	3,740	51,683
\$ / R	On	27/09/2017	Foreign Exchange Future			13.81750		13.22010			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.81980		13.22230			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.87760		13.27610			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.88680		13.28470			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.92600		13.32120			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.96060		13.35350			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.00680		13.39640			0.0000	2,930,586,736.80	209,226	114,842
\$ / R	On	22/12/2017	Foreign Exchange Future			14.01600		13.40500			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.13710		13.51840			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.14160		13.52270			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.21450		13.59110			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.29990		13.67000			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.33720		13.70410			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.34650		13.71260			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.42570		13.78500			0.0000	10,097,990.00	700	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.55610		13.90430			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.63760		13.97880			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.77030		14.10020			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.84250		14.16620			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.98460		14.29610			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.06140		14.36640			0.0000	0.00	0	0
Total \$ / R Future												10,762,947,719.40	785,789	833,102
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,778.93860	1,243.500	24.18	1.0000	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			0.03860	0.000	24.18	0.0000	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			420.32920	71.941	29.96	0.3049	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			31.52920	251.641	29.96	0.6951	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Call			140.48650	633.381	40.60	0.9002	0.00	0	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Put			99.28650	23.681	40.60	0.0998	0.00	0	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			340.47210	55.706	32.19	0.2386	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			41.67210	325.406	32.19	0.7614	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			50.58870	376.994	33.68	0.7969	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			289.38870	47.294	33.68	0.2031	0.00	0	15,400
\$ / R	On	04/04/2017	Foreign Exchange Option	13.00	Put			232.53570	49.753	34.02	0.1870	0.00	0	0
\$ / R	On	04/04/2017	Foreign Exchange Option	13.00	Call			69.63570	459.453	34.02	0.8130	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			454.34020	140.834	24.49	0.3682	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			54.54020	311.933	24.49	0.6318	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			267.10570	66.243	24.54	0.2104	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			117.30570	487.343	24.54	0.7896	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put		98.20590	21.390	25.90	0.0805	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call		87.30630	412.375	24.52	0.7313	0.00	0	80,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put		673.21260	262.958	24.90	0.5484	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call		23.41260	184.058	24.90	0.4516	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call		298.40590	792.490	25.90	0.9195	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put		915.32470	433.449	25.98	0.7060	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call		15.52470	104.549	25.98	0.2940	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put		1,161.10280	635.832	27.06	0.8214	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call		11.30280	56.932	27.06	0.1786	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put		337.10630	91.275	24.52	0.2687	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put		1,101.25380	592.793	26.99	0.7831	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call		13.65380	76.193	26.99	0.2169	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		4,165.83690	3,597.396	52.79	0.9925	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		0.43690	3.096	52.79	0.0075	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		16.26660	83.751	27.10	0.2251	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		1,111.66660	608.052	27.10	0.7749	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put		945.66570	473.639	26.31	0.6992	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call		20.26570	119.339	26.31	0.3008	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put		829.58040	386.503	25.75	0.6358	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call		24.18040	152.203	25.75	0.3642	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put		680.75490	291.571	25.05	0.5356	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call		37.55490	219.571	25.05	0.4644	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put		285.47390	74.297	22.81	0.2195	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call		142.27390	502.297	22.81	0.7805	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		1,102.26870	606.678	27.10	0.7600	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		19.06870	94.679	27.10	0.2400	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		1,533.65920	999.741	26.46	0.8715	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		11.35920	49.441	26.46	0.1285	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put		219.34180	54.987	19.81	0.1632	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call		231.44180	639.387	19.81	0.8368	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		1,450.00740	928.705	25.12	0.8419	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		14.30740	65.405	25.12	0.1581	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,810.04410	2,244.982	30.05	0.9722	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		3.04410	10.982	30.05	0.0278	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		2,181.97380	1,623.668	25.98	0.9476	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		4.97380	19.668	25.98	0.0524	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put		353.12370	117.761	19.58	0.2714	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call		176.12370	513.761	19.58	0.7286	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		41.01250	176.904	22.49	0.3448	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		958.01250	520.904	22.49	0.6552	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		77.00940	276.832	21.20	0.4876	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		694.00940	320.832	21.20	0.5124	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,790.34520	3,220.613	36.83	0.9852	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		3.34520	6.613	36.83	0.0148	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		21.21220	112.101	23.77	0.2357	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		1,238.21220	756.101	23.77	0.7643	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	25/04/2017	Foreign Exchange Option	15.00	Call		5.35310	20.998	25.59	0.0561	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		2,122.35310	1,564.998	25.59	0.9439	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,355.81120	866.078	23.52	0.7933	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		15.31120	99.078	23.52	0.2067	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put		320.80300	105.498	19.00	0.2447	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call		210.30300	568.498	19.00	0.7553	0.00	0	1,500
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put		175.10820	52.328	18.27	0.1380	0.00	0	30,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call		353.40820	804.628	18.27	0.8620	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put		751.57690	369.599	20.29	0.5311	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call		89.87690	281.899	20.29	0.4689	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call		424.21850	914.336	19.01	0.8883	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put		125.91850	42.036	19.01	0.1117	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		829.98930	432.415	20.53	0.5684	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		82.58930	259.415	20.53	0.4316	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		727.61700	366.549	19.55	0.4990	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		125.51700	339.849	19.55	0.5010	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		3,029.49730	2,467.271	24.80	0.9515	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		10.19730	25.571	24.80	0.0485	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		725.36950	384.664	18.88	0.4740	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		176.06950	412.964	18.88	0.5260	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		339.96810	144.637	17.28	0.2458	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		371.56810	754.537	17.28	0.7542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		23.44550	84.632	23.27	0.1214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,540.44550	2,020.332	23.27	0.8786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		23.14860	83.865	23.29	0.1204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,550.14860	2,029.565	23.29	0.8796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		23.74670	85.408	23.26	0.1224	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		173.69280	63.477	15.84	0.1233	12,695.36	200	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		113.58350	261.126	20.35	0.3247	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,249.43500	1,821.613	17.52	0.9623	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		26.43500	17.313	17.52	0.0377	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,809.12050	1,335.667	21.72	0.7760	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		62.12050	169.967	21.72	0.2240	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		676.69280	1,147.777	15.84	0.8767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		443.63810	832.741	16.96	0.7489	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		465.14320	232.620	17.35	0.3130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		368.14320	716.920	17.35	0.6870	179,230.10	250	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		576.19820	304.851	17.73	0.3731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		309.19820	619.151	17.73	0.6269	3,714,904.20	6,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		1,360.58350	926.826	20.35	0.6753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		140.61940	47.628	15.56	0.0988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		971.73660	1,506.953	15.61	0.9473	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		68.73660	22.653	15.61	0.0527	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		523.37590	945.301	16.56	0.8013	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		280.37590	121.001	16.56	0.1987	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		360.63810	168.442	16.96	0.2511	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	12.65	Call		584.59490	1,027.927	16.25	0.8351	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		624.74260	337.832	17.88	0.3980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		287.74260	582.132	17.88	0.6020	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		1,055.23910	1,605.057	16.21	0.9527	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		52.23910	20.757	16.21	0.0473	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		743.61940	1,231.928	15.56	0.9012	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		503.18110	256.830	17.49	0.3341	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		638.89150	347.596	17.93	0.4050	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		281.89150	571.896	17.93	0.5950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		853.05540	1,363.794	15.15	0.9323	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		100.05540	29.494	15.15	0.0677	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		231.59490	93.627	16.25	0.1649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		199.00390	422.533	18.77	0.4790	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		704.03540	393.377	18.12	0.4366	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		257.03540	527.677	18.12	0.5634	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		356.99840	698.848	17.42	0.6765	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		483.99840	244.548	17.42	0.3235	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		346.18110	681.130	17.49	0.6659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		273.34440	556.824	17.99	0.5844	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		453.01710	846.389	16.92	0.7556	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		350.01710	162.090	16.92	0.2444	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		976.42220	602.653	19.06	0.5525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		179.42220	386.953	19.06	0.4475	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		896.00390	538.233	18.77	0.5210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		201.08140	426.264	18.74	0.4823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		2,042.38550	1,552.390	22.31	0.8151	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		45.38550	136.690	22.31	0.1849	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		502.42050	916.412	16.67	0.7885	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		299.42050	132.112	16.67	0.2115	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		660.34440	362.524	17.99	0.4156	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		112.45920	258.852	20.38	0.3223	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		2,184.54180	1,684.626	22.59	0.8361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		37.54180	118.926	22.59	0.1639	118,926.50	1,000	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		741.21320	420.090	18.23	0.4540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		244.21320	504.390	18.23	0.5460	100,877.98	200	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		888.08140	531.964	18.74	0.5177	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		18.71300	46.168	24.53	0.0699	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		550.54630	982.287	16.42	0.8170	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		257.54630	107.987	16.42	0.1830	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		128.08560	289.774	20.01	0.3543	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,255.08560	835.474	20.01	0.6457	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,369.45920	934.552	20.38	0.6777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		19.91970	62.835	23.88	0.0928	188,504.70	3,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,424.32060	1,910.147	23.05	0.8662	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		27.32060	94.447	23.05	0.1338	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		146.12130	324.620	19.63	0.3890	0.00	0	500

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	14.00	Put			1,143.12130	740.320	19.63	0.6110	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,215.71300	2,661.868	24.53	0.9301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			84.68180	210.197	21.03	0.2699	420,394.20	2,000	44,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,016.33490	2,470.701	24.16	0.9178	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			19.33490	55.001	24.16	0.0822	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			104.22700	243.512	20.57	0.3061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,431.22700	989.212	20.57	0.6939	4,946,060.50	5,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,866.91970	2,328.535	23.88	0.9072	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			19.00330	50.373	24.34	0.0758	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			166.92910	363.851	19.26	0.4263	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			1,033.92910	649.551	19.26	0.5737	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,876.87700	2,337.976	23.90	0.9080	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			19.87700	62.276	23.90	0.0920	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,581.68180	1,125.897	21.03	0.7301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,051.35950	4,479.308	28.89	0.9790	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			173.95210	376.877	19.15	0.4383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			1,000.95210	622.577	19.15	0.5617	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			121.80910	277.447	20.15	0.3417	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,298.80910	873.147	20.15	0.6583	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,116.00330	2,566.073	24.34	0.9242	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			17.72740	33.502	26.14	0.0504	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			130.69540	294.868	19.95	0.3595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,237.69540	820.568	19.95	0.6405	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,275.55680	2,719.634	24.65	0.9332	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			18.55680	43.934	24.65	0.0668	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			4.35950	13.608	28.89	0.0210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,521.05120	2,001.891	23.24	0.8766	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,649.01800	5,072.620	28.89	0.9886	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			2.01800	6.920	28.89	0.0114	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			115.86970	265.680	20.29	0.3295	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,342.86970	911.380	20.29	0.6705	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,744.72740	3,179.202	26.14	0.9496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,939.12910	1,456.970	22.10	0.7982	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,150.84170	4,577.881	28.89	0.9810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			3.84170	12.181	28.89	0.0190	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			407.75380	779.704	17.14	0.7218	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			404.75380	195.404	17.14	0.2782	0.00	0	4,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			24.05120	86.191	23.24	0.1234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,530.74670	2,011.108	23.26	0.8776	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			20.23220	66.896	23.75	0.0982	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,797.23220	2,262.596	23.75	0.9018	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,707.48640	6,127.671	28.89	0.9964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.48640	1.971	28.89	0.0036	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			52.12910	151.270	22.10	0.2018	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			747.88270	433.425	18.15	0.4477	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			270.38270	538.825	18.15	0.5523	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,240.46650	2,691.989	24.52	0.9195	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		22.96650	57.389	24.52	0.0805	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		901.32090	552.564	18.62	0.5097	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		228.22090	462.664	18.62	0.4903	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,933.16060	4,360.127	25.99	0.9734	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		6.06060	18.227	25.99	0.0266	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		206.89800	412.199	18.97	0.4309	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		1,103.99800	724.099	18.97	0.5691	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,623.50230	1,181.951	20.28	0.6958	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		136.00230	280.951	20.28	0.3042	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,396.76410	980.364	19.52	0.6389	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		177.96410	348.764	19.52	0.3611	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		442.97210	781.418	17.01	0.6597	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		561.77210	313.018	17.01	0.3403	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		764.19410	460.096	17.60	0.4296	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		349.69410	633.096	17.60	0.5704	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,475.51580	2,930.412	23.74	0.9095	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		31.01580	73.412	23.74	0.0905	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		926.62670	586.769	17.97	0.4898	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		300.82670	549.069	17.97	0.5102	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		952.67800	612.377	17.89	0.4898	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		320.77800	570.377	17.89	0.5102	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,709.02160	3,184.163	23.40	0.8983	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		26.12160	94.063	23.40	0.1017	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		778.29640	481.634	17.12	0.4123	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		435.39640	731.534	17.12	0.5877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		811.15540	1,240.409	15.77	0.7837	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		360.55540	193.910	15.77	0.2163	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		407.52760	672.516	17.40	0.5326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		966.92760	636.017	17.40	0.4674	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,266.65510	2,751.218	22.32	0.8544	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,209.75030	3,674.815	23.96	0.9076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		30.06580	90.901	23.98	0.0920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,219.46580	3,684.401	23.98	0.9080	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		30.63730	91.732	23.95	0.0929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,200.03730	3,665.232	23.95	0.9071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		243.49020	419.613	19.03	0.3658	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		0.00000	1,010.866	18.57	0.5929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		0.00000	477.366	18.57	0.4071	2,864,196.60	6,000	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,551.43470	1,135.415	18.92	0.6252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		252.03470	431.915	18.92	0.3748	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		30.35030	91.315	23.96	0.0924	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		179.14390	325.640	19.99	0.2936	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		958.63190	1,428.688	15.50	0.8373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		258.03190	132.188	15.50	0.1627	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		621.36970	981.133	16.22	0.6895	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	13.14	Put		560.76970	324.633	16.22	0.3105	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,592.89020	1,173.113	19.03	0.6342	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		383.65470	208.209	15.82	0.2277	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,318.56210	1,868.468	16.27	0.9047	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		117.96210	71.968	16.27	0.0953	0.00	0	7,602
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		785.32780	492.463	16.90	0.4030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		485.92780	788.963	16.90	0.5970	0.00	0	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,978.54390	1,529.140	19.99	0.7064	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		91.68360	183.970	21.68	0.1777	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,304.38030	919.229	18.30	0.5665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		304.98030	515.729	18.30	0.4335	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,841.64960	3,312.586	23.32	0.8904	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		42.24960	109.086	23.32	0.1096	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		784.25470	1,204.709	15.82	0.7723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,526.21500	1,113.069	18.86	0.6197	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,710.54980	1,280.777	19.33	0.6584	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		221.14980	387.277	19.33	0.3416	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		684.30940	1,068.699	16.04	0.7246	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		483.70940	272.199	16.04	0.2754	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,891.08360	2,387.470	21.68	0.8223	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		16.73020	68.680	24.93	0.0703	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		520.14130	838.616	16.72	0.6225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		719.54130	442.116	16.72	0.3775	1,326,349.20	3,000	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,870.68110	3,341.028	23.37	0.8919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		41.28110	107.528	23.37	0.1081	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		256.81500	439.569	18.86	0.3803	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,320.47430	933.110	18.34	0.5707	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,648.72270	3,123.760	22.98	0.8798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		49.32270	120.260	22.98	0.1202	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,799.40000	986,203.500	24.93	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.93	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,816.13020	4,272.180	24.93	0.9297	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		67.25510	147.718	22.32	0.1456	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		282.37610	480.203	18.55	0.4091	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,401.77610	1,003.703	18.55	0.5909	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		410.27760	676.674	17.38	0.5350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		959.67760	630.174	17.38	0.4650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		301.07430	509.610	18.34	0.4293	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		788.76390	497.575	16.84	0.3991	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		508.86390	815.075	16.84	0.6009	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,959.01010	3,425.989	23.43	0.8895	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		49.11010	113.489	23.43	0.1105	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		589.45160	347.880	16.24	0.3186	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		631.75160	987.680	16.24	0.6814	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,798.89890	1,371.003	19.15	0.6481	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		264.99890	438.603	19.15	0.3519	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	27/10/2017	Foreign Exchange Option	13.50	Put			799.54720	514.391	16.68	0.3872	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			584.24720	901.191	16.68	0.6128	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,230.76150	3,695.478	23.56	0.8827	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			65.46150	132.278	23.56	0.1173	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,134.52060	792.710	17.45	0.4838	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			475.72060	738.710	17.45	0.5162	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,466.68520	3,935.344	23.70	0.8739	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			80.18520	155.944	23.70	0.1261	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			808.81960	529.610	16.54	0.3758	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			662.31960	990.210	16.54	0.6242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			639.43810	949.096	16.81	0.5897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			943.03810	642.296	16.81	0.4103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			124.34590	203.451	22.62	0.1572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			4,027.94590	3,496.651	22.62	0.8428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			814.05400	537.719	16.46	0.3692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			710.45400	1,044.519	16.46	0.6308	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			123.93440	202.831	22.64	0.1568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,037.53440	3,506.031	22.64	0.8432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			124.76170	204.074	22.60	0.1577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			4,018.36170	3,487.274	22.60	0.8423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,036.14910	1,604.613	19.24	0.6509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			312.54910	491.413	19.24	0.3491	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			0.00000	1,772.839	15.54	0.8392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			0.00000	166.039	15.54	0.1608	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			0.00000	1,095.731	16.29	0.6517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			0.00000	488.932	16.29	0.3483	56,031,549.90	114,600	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			925.55990	1,334.620	15.85	0.7333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			529.15990	327.819	15.85	0.2667	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,115.35230	1,576.657	15.53	0.7996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			368.95230	219.857	15.53	0.2004	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			2,027.73320	1,596.756	19.22	0.6495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			314.13320	493.556	19.22	0.3505	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			819.50730	1,190.744	16.05	0.6870	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			653.10730	413.943	16.05	0.3130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,406.82190	1,930.153	15.59	0.8655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			220.42190	133.353	15.59	0.1345	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,771.51640	2,331.474	15.73	0.9170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			125.11640	74.674	15.73	0.0830	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,564.60350	2,110.052	15.65	0.8911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			168.20350	103.252	15.65	0.1089	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,209.35170	1,692.314	15.51	0.8243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			312.95170	185.514	15.51	0.1757	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			868.64170	1,258.036	15.95	0.7093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			592.24170	371.236	15.95	0.2907	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,865.29360	3,337.681	22.31	0.8341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			131.69360	214.481	22.31	0.1659	0.00	0	34,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		3,027.01340	2,534.167	20.91	0.7724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		183.41340	300.967	20.91	0.2276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,935.79050	1,511.098	19.03	0.6347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		332.19050	517.898	19.03	0.3653	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		425.99910	649.554	18.16	0.4412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,529.59910	1,142.754	18.16	0.5588	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		506.72880	765.785	17.57	0.5024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,260.32880	908.985	17.57	0.4976	29,087,532.80	32,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,903.50540	3,374.999	22.38	0.8362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		129.90540	211.799	22.38	0.1638	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		419.82790	640.554	18.21	0.4362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,553.42790	1,163.754	18.21	0.5638	51,205,180.40	44,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		499.13540	754.967	17.62	0.4969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,282.73540	928.167	17.62	0.5031	29,701,350.40	32,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,932.18830	3,403.023	22.44	0.8378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		128.58830	209.823	22.44	0.1622	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		546.94140	822.448	17.32	0.5306	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,150.54140	815.648	17.32	0.4694	53,832,794.40	66,000	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,743.29020	4,217.384	24.05	0.8740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		79.69020	164.184	24.05	0.1260	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		522.31900	787.926	17.47	0.5136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,215.91900	871.126	17.47	0.4864	27,876,032.00	32,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,316.05820	2,807.583	21.34	0.7974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		162.45820	264.383	21.34	0.2026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,570.52900	3,050.474	21.72	0.8166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		146.92900	237.274	21.72	0.1834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		769.09480	1,122.242	16.20	0.6622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		722.69480	465.442	16.20	0.3378	48,405,957.60	104,000	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		203.41630	333.655	20.57	0.2494	38,236,828.62	114,600	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,807.01630	2,326.855	20.57	0.7506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,970.46490	3,440.433	22.51	0.8398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		126.86490	207.233	22.51	0.1602	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		756.99210	1,106.264	16.26	0.6559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		740.59210	479.464	16.26	0.3441	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		815.46540	539.968	16.46	0.3680	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		720.46540	1,055.968	16.46	0.6320	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,700.41270	4,175.134	23.95	0.8701	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		85.41270	171.134	23.95	0.1299	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,293.77850	951.911	17.43	0.4784	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		612.17850	889.011	17.43	0.5216	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,279.04840	939.556	17.39	0.4741	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		621.74840	901.156	17.39	0.5259	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,277.86370	1,846.370	19.19	0.6371	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		408.96370	600.870	19.19	0.3629	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		210.93520	307.671	22.04	0.1981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,109.83520	3,583.171	22.04	0.8019	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	13.30	Put		715.71850	481.824	16.01	0.3082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,128.76300	3,601.637	22.07	0.8029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,006.81850	1,396.324	16.01	0.6918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,148.33200	1,583.309	15.76	0.7433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		557.23200	368.809	15.76	0.2567	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		210.39790	306.904	22.05	0.1976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,119.29790	3,592.404	22.05	0.8024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		209.86300	306.137	22.07	0.1971	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,895.29990	1,496.392	18.43	0.5619	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		565.29990	796.292	18.43	0.4381	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,558.49740	2,114.416	19.58	0.6535	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		418.49740	604.316	19.58	0.3465	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,440.94420	1,096.968	17.65	0.4723	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		745.04420	1,034.168	17.65	0.5277	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,370.24560	1,035.386	17.50	0.4561	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		782.84560	1,081.886	17.50	0.5439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,361.08250	1,808.622	16.07	0.7435	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		626.08250	432.922	16.07	0.2565	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,024.03680	2,557.879	20.19	0.6769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		429.03680	603.579	20.19	0.3231	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		316.52790	428.368	21.94	0.2351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,221.52790	3,692.668	21.94	0.7649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		2,827.16190	3,470.533	15.05	0.9569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		42.16190	44.833	15.05	0.0431	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,095.58180	1,464.340	16.61	0.6544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		950.58180	678.641	16.61	0.3456	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		315.90040	427.502	21.95	0.2346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,230.90040	3,701.802	21.95	0.7654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		315.27960	426.634	21.97	0.2341	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,240.27960	3,710.935	21.97	0.7659	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,603.29490	1,256.938	18.01	0.4663	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		887.59490	1,193.038	18.01	0.5337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		891.35700	1,188.700	18.30	0.5158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,782.55700	1,421.100	18.30	0.4842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		896.80690	1,195.713	18.28	0.5182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,768.00690	1,408.113	18.28	0.4818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		894.07340	1,192.200	18.29	0.5170	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,775.27340	1,414.600	18.29	0.4830	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,771.43940	1,419.468	18.30	0.4639	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,011.63940	1,329.768	18.30	0.5361	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,009.55200	1,320.876	18.52	0.5210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,933.35200	1,568.376	18.52	0.4790	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,015.06910	1,327.860	18.50	0.5231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,918.86910	1,555.360	18.50	0.4769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,012.30570	1,324.359	18.51	0.5220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,926.10570	1,561.859	18.51	0.4780	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	13/02/2019	Foreign Exchange Option	15.10	Put			1,932.41530	1,574.795	18.51	0.4616	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,128.51530	1,459.395	18.51	0.5384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,128.64100	1,453.463	18.70	0.5253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,092.24100	1,722.063	18.70	0.4747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,134.19030	1,460.380	18.68	0.5273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,077.79030	1,708.980	18.68	0.4727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,131.41530	1,456.916	18.69	0.5263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,085.01530	1,715.516	18.69	0.4737	0.00	0	0
Total \$ / R Option												348,249,365.46	565,850	1,476,636
Total \$ / R												11,111,197,084.86	1,351,639	2,309,738
\$ / R MAXI On	19/06/2017	Foreign Exchange Future				13.58430		13.00300			0.0000	149,427.30	11	507
\$ / R MAXI On	18/09/2017	Foreign Exchange Future				13.79650		13.20060			0.0000	0.00	0	27
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				14.00680		13.39640			0.0000	0.00	0	15
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				14.21450		13.59110			0.0000	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				14.42570		13.78500			0.0000	447,196.70	31	31
Total \$ / R MAXI Future												596,624.00	42	580
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				1,828.24020	4,085.425	25.03	0.0620	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				339,528.24020	283,655.425	25.03	0.9380	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				1,826.14920	4,061.188	25.06	0.0616	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				340,526.14920	284,631.188	25.06	0.9384	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				1,830.36310	4,109.797	25.00	0.0623	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				338,530.36310	282,679.797	25.00	0.9377	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				16,201.64990	30,012.422	20.31	0.2731	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				211,141.64990	165,362.422	20.31	0.7269	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				16,094.17490	29,851.296	20.34	0.2718	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				212,034.17490	166,201.296	20.34	0.7282	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				16,310.15580	30,174.633	20.29	0.2744	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				210,250.15580	164,524.633	20.29	0.7256	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				62,290.08920	92,481.846	16.85	0.5796	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				97,650.08920	66,801.845	16.85	0.4204	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				61,964.85550	92,040.464	16.87	0.5776	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				98,324.85550	67,360.464	16.87	0.4224	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				62,617.17820	92,924.960	16.83	0.5817	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				96,977.17820	66,244.960	16.83	0.4183	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				83,858.05580	117,693.852	16.60	0.6174	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				96,748.05580	68,243.852	16.60	0.3826	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				83,493.51780	117,223.688	16.61	0.6156	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				97,383.51780	68,773.688	16.61	0.3844	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				84,224.88210	118,166.006	16.58	0.6191	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				96,114.88210	67,716.006	16.58	0.3809	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				98,488.39190	132,873.682	17.06	0.6102	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				112,988.39190	83,303.682	17.06	0.3898	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				98,125.33360	132,429.531	17.07	0.6087	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			113,625.33360	83,859.531	17.07	0.3913	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			98,852.95310	133,320.157	17.04	0.6117	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			112,352.95310	82,750.157	17.04	0.3883	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												596,624.00	42	580
£ / R	On 31/03/2017	Foreign Exchange Future				16.67810		16.05250			0.0000	4,503,087.00	270	0
£ / R	On 13/04/2017	Foreign Exchange Future				16.77610		16.07440			0.0000	0.00	0	61
£ / R	On 24/04/2017	Foreign Exchange Future				16.80320		16.09990			0.0000	0.00	0	10
£ / R	On 25/04/2017	Foreign Exchange Future				16.81520		16.11110			0.0000	386,749.60	23	227
£ / R	On 28/04/2017	Foreign Exchange Future				16.82530		16.12050			0.0000	0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future				16.99880		16.28340			0.0000	37,992,318.00	2,235	57,497
£ / R	On 18/09/2017	Foreign Exchange Future				17.30580		16.57070			0.0000	69,223.20	4	1,786
£ / R	On 18/12/2017	Foreign Exchange Future				17.61740		16.86220			0.0000	0.00	0	215
Total £ / R Future												42,951,377.80	2,532	59,893
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Put			2,127.58170	1,501.900	22.44	1.0000	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Call			0.08170	0.000	22.44	0.0000	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put			985.75060	430.656	22.47	0.6304	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call			30.15060	176.756	22.47	0.3696	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Put			317.14660	80.788	18.05	0.1858	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Call			277.04660	743.988	18.05	0.8142	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			0.07050	0.712	44.29	0.0013	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			7,868.97050	7,165.512	44.29	0.9987	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			964.17270	476.892	20.51	0.5610	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			84.67270	302.192	20.51	0.4390	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			2.14110	11.958	32.46	0.0138	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,748.74110	7,043.158	32.46	0.9862	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			2.12020	11.866	32.46	0.0137	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			7,758.72020	7,053.066	32.46	0.9863	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			2.16220	12.051	32.46	0.0139	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			7,738.76220	7,033.251	32.46	0.9861	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			648.86310	339.704	17.71	0.3443	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			432.26310	838.504	17.71	0.6557	0.00	0	600
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			354.40920	589.528	18.49	0.4039	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,773.70920	1,273.729	18.49	0.5961	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			352.55180	586.561	18.50	0.4023	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,781.85180	1,280.761	18.50	0.5977	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			350.70520	583.604	18.51	0.4007	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,790.00520	1,287.804	18.51	0.5993	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			22.70840	47.022	22.39	0.0376	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			8,300.50840	7,569.622	22.39	0.9624	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			22.57870	46.778	22.39	0.0374	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			8,310.37870	7,579.378	22.39	0.9626	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			22.44970	46.535	22.39	0.0373	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,320.24970	7,589.135	22.39	0.9627	0.00	0	0
Total £ / R Option												0.00	0	600
Total £ / R												42,951,377.80	2,532	60,493
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12218		0.11723			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12461		0.11950			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12711		0.12186			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			3.51680	22.284	24.40	0.0410	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,280.91680	2,804.184	24.40	0.9590	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.45120	4.880	24.40	0.0106	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,277.85120	3,786.780	24.40	0.9894	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.04750	0.917	24.40	0.0023	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,277.44750	4,782.817	24.40	0.9977	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			23.55900	51.551	22.87	0.0644	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,073.25900	3,590.852	22.87	0.9356	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			8.18190	20.092	22.87	0.0283	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,057.88190	4,559.392	22.87	0.9717	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			63.22570	123.501	22.87	0.1342	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,112.92570	2,662.801	22.87	0.8658	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,370.05030	1,771.217	13.14	0.9122	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			183.85030	60.017	13.14	0.0878	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			810.46560	1,073.210	15.76	0.6908	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			624.26560	362.010	15.76	0.3092	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			468.26780	655.383	18.23	0.4728	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,282.06780	944.183	18.23	0.5272	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	31/03/2017	Foreign Exchange Future			14.29310		13.78500			0.0000	128,637.90	9	0
€ / R	On	13/04/2017	Foreign Exchange Future			14.35770		13.80570			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.37910		13.82600			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.57160		14.00710			0.0000	45,740,252.40	3,139	111,325
€ / R	On	18/09/2017	Foreign Exchange Future			14.86860		14.28580			0.0000	4,326,762.60	291	7,513
€ / R	On	18/12/2017	Foreign Exchange Future			15.17170		14.57050			0.0000	0.00	0	749
€ / R	On	19/03/2018	Foreign Exchange Future			15.48030		14.86190			0.0000	8,823,771.00	570	916
Total € / R Future												59,019,423.90	4,009	120,553
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,435.04540	926.900	21.69	1.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			0.04540	0.000	21.69	0.0000	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			1,013.51680	546.715	24.59	0.7359	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			19.21680	104.415	24.59	0.2641	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			253.22320	88.972	18.73	0.2065	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			279.22320	668.072	18.73	0.7935	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			3.88190	8.945	26.25	0.0147	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,186.78190	4,627.345	26.25	0.9853	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			3.83280	8.839	26.25	0.0145	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			481.39470	252.782	16.66	0.3257	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,196.73280	4,637.239	26.25	0.9855	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			3.93150	9.052	26.25	0.0148	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,176.83150	4,617.452	26.25	0.9852	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,286.39310	1,795.193	21.39	0.8519	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			33.49310	106.793	21.39	0.1481	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			378.49470	714.382	16.66	0.6743	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,192.38060	4,657.035	24.52	0.9357	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			18.01640	65.179	24.52	0.0639	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,202.21640	4,666.579	24.52	0.9361	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			17.85360	64.726	24.52	0.0635	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,212.05360	4,676.126	24.52	0.9365	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			18.18060	65.635	24.52	0.0643	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			163.56640	239.409	20.56	0.1805	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,653.06640	3,127.709	20.56	0.8195	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			163.20760	238.504	20.57	0.1799	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,662.70760	3,136.804	20.57	0.8201	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			163.92730	240.322	20.54	0.1812	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,643.42730	3,118.622	20.54	0.8188	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			34.48280	75.115	24.49	0.0599	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,873.98280	6,313.415	24.49	0.9401	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,048.45010	1,474.505	15.17	0.7548	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			477.95010	302.805	15.17	0.2452	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			2,130.69210	1,697.032	18.18	0.6643	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			311.19210	478.732	18.18	0.3357	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			915.47530	640.913	15.51	0.3636	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			923.36620	1,266.182	15.53	0.6346	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			921.46620	645.882	15.53	0.3654	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			919.37480	1,261.165	15.54	0.6329	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			927.47480	650.865	15.54	0.3671	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			927.37530	1,271.213	15.51	0.6364	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												59,019,423.90	4,009	156,553
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.35250		9.96240			0.0000	75,790,652.50	7,321	30,012
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.49890		10.09900			0.0000	0.00	0	1,735
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.64590		10.23620			0.0000	0.00	0	53
Total AU\$ / R Future												75,790,652.50	7,321	31,800
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			9.00050	23.365	20.22	0.0577	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,116.60050	1,740.865	20.22	0.9423	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			9.09500	23.913	20.15	0.0591	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,096.69500	1,721.413	20.15	0.9409	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			9.04730	23.637	20.19	0.0584	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,106.64730	1,731.137	20.19	0.9416	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			22.13250	62.476	16.97	0.1111	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,103.13250	1,743.576	16.97	0.8889	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			22.30670	61.742	16.98	0.1100	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,113.30670	1,752.842	16.98	0.8900	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			21.95960	63.218	16.96	0.1123	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,092.95960	1,734.318	16.96	0.8877	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,734.73520	1,404.650	15.65	0.7767	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			92.74770	173.533	15.62	0.2267	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,716.54770	1,387.633	15.62	0.7733	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			91.83580	172.035	15.63	0.2250	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,725.63580	1,396.135	15.63	0.7750	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			90.93520	170.550	15.65	0.2233	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												75,790,652.50	7,321	31,800
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.19990		9.79530			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.37350		9.95810			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.54760		10.12190			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	30
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			11.87020	33.840	20.58	0.0791	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,956.57020	1,573.940	20.58	0.9209	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			11.72100	33.369	20.61	0.0781	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,966.42100	1,583.469	20.61	0.9219	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			12.02180	34.319	20.55	0.0801	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,946.72180	1,564.419	20.55	0.9199	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			83.25920	176.006	17.20	0.2545	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,415.15920	1,092.506	17.20	0.7455	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			82.22650	174.374	17.22	0.2525	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,424.12650	1,100.874	17.22	0.7475	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			84.30300	177.655	17.17	0.2566	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,406.20300	1,084.155	17.17	0.7434	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			326.85090	522.152	14.55	0.5269	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			744.95090	514.552	14.55	0.4731	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			323.96140	517.891	14.57	0.5239	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			752.06140	520.291	14.57	0.4761	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			329.76650	526.447	14.54	0.5300	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			737.86650	508.847	14.54	0.4700	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 Option												0.00	0	0
Total CAD/ R												0.00	0	30
CHF / R	On	19/06/2017	Foreign Exchange Future			13.62740		13.10990			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.92260		13.38740			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.22550		13.67170			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			20.66640	38.306	21.20	0.0670	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,800.76640	2,300.906	21.20	0.9330	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			20.66380	39.333	21.19	0.0686	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,780.76380	2,281.933	21.19	0.9314	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			20.66500	38.817	21.19	0.0678	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,790.76500	2,291.417	21.19	0.9322	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			145.99750	258.233	19.59	0.2481	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,148.59750	1,725.633	19.59	0.7519	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			144.97280	256.560	19.60	0.2468	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,157.57280	1,733.960	19.60	0.7532	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			147.03240	259.917	19.57	0.2495	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,139.63240	1,717.317	19.57	0.7505	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			624.66500	905.149	16.84	0.5668	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			982.96500	709.649	16.84	0.4332	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			621.33720	900.636	16.86	0.5649	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			989.63720	715.136	16.86	0.4351	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			628.01130	909.678	16.83	0.5688	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			976.31130	704.178	16.83	0.4312	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			1.96510		1.88070			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98250		1.89660			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00000		1.91310			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			29.49040	74.030	21.12	0.0862	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,822.49040	3,023.030	21.12	0.9138	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			33.42780	87.114	20.97	0.0994	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,626.42780	2,836.114	20.97	0.9006	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			31.38270	80.312	21.04	0.0926	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,724.38270	2,929.312	21.04	0.9074	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			208.00150	403.160	18.30	0.2793	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,742.00150	2,078.160	18.30	0.7207	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			197.24660	384.998	18.42	0.2686	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,831.24660	2,159.998	18.42	0.7314	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			219.38470	422.258	18.19	0.2905	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,653.38470	1,997.258	18.19	0.7095	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,146.47730	758.859	15.50	0.3830	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			840.26380	1,307.525	15.57	0.6018	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,209.26380	807.525	15.57	0.3982	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			804.53210	1,257.822	15.64	0.5866	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,273.53210	857.822	15.64	0.4134	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			877.47730	1,358.859	15.50	0.6170	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.95570		1.87220			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			118.58470	420.615	19.11	0.4958	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			996.58470	463.615	19.11	0.5042	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			103.47130	380.314	19.33	0.4607	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			1,081.47130	523.314	19.33	0.5393	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			90.22080	343.421	19.56	0.4269	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,168.22080	586.421	19.56	0.5731	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.96900		1.89170			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	Put			2,741.56490	2,058.803	19.34	0.8358	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			57.02820	140.988	19.61	0.1555	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,840.02820	2,150.988	19.61	0.8445	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			55.62290	133.746	19.87	0.1474	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,938.62290	2,243.746	19.87	0.8526	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			58.56490	148.803	19.34	0.1642	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			1.75080		1.67610			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.78040		1.70390			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.80910		1.73090			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			50.56770	144.074	22.63	0.1557	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,889.56770	2,236.074	22.63	0.8443	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			46.42120	133.911	22.77	0.1461	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,985.42120	2,325.911	22.77	0.8539	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			42.63160	124.484	22.90	0.1370	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,081.63160	2,416.484	22.90	0.8630	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			207.67250	384.536	19.96	0.2750	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,668.67250	2,080.536	19.96	0.7250	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			197.11900	368.008	20.11	0.2645	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,758.11900	2,164.008	20.11	0.7355	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			218.85990	401.951	19.81	0.2859	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,579.85990	1,997.951	19.81	0.7141	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			807.02060	1,203.388	16.48	0.5895	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,198.02060	812.388	16.48	0.4105	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			774.92920	1,158.519	16.61	0.5736	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,265.92920	867.519	16.61	0.4264	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			840.61090	1,250.009	16.35	0.6056	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,131.61090	759.009	16.35	0.3944	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			0.13030		0.12450			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12980		0.12420			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13000		0.12420			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			9.47500		9.12580			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.60320		9.24530			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.73160		9.36500			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			9.46690	24.734	19.92	0.0662	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,833.66690	1,499.734	19.92	0.9338	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			9.40830	24.421	19.96	0.0654	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,843.60830	1,509.420	19.96	0.9346	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			9.52650	25.052	19.88	0.0671	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,823.72650	1,490.052	19.88	0.9329	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,384.88520	1,096.584	16.31	0.7915	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			49.31280	118.293	16.33	0.2063	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,394.01280	1,105.093	16.33	0.7937	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			51.07020	121.293	16.30	0.2107	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,375.77020	1,088.093	16.30	0.7893	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			50.18520	119.784	16.31	0.2085	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			920.92370	518.272	14.65	0.4977	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			481.47240	450.402	14.80	0.4995	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			926.47240	528.802	14.80	0.5005	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			477.04410	450.964	14.96	0.4968	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			932.04410	539.364	14.96	0.5032	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			485.92370	449.872	14.65	0.5023	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			1.29150		1.25660			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30640		1.27090			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32230		1.28570			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			1,234.00000	885.000		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			1,334.00000	985.000		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			1,434.00000	1,085.000		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			991.00000	636.000		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			1,091.00000	736.000		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			891.00000	536.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			343.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	223.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			143.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	123.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			243.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	23.000		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			1.25140		1.25230			0.0000	25,028.00	20	4,068
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25440		1.25530			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25780		1.25870			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												25,028.00	20	4,068
Total QUANTO £ / \$												25,028.00	20	4,068
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07270		1.07720			0.0000	0.00	0	32,879
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07770		1.08220			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.08320		1.08760			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 QUANTO € / \$ Future												0.00	0	32,879
Total QUANTO € / \$												0.00	0	32,879
RAIN	On	19/06/2017	Foreign Exchange Future			22,857.05000	21,920.12000				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			9.72770	9.33350				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		29.11230	86.072	18.40	0.1933		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		1,215.61230	878.372	18.40	0.8067		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		28.67660	84.741	18.43	0.1907		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		1,225.17660	887.041	18.43	0.8093		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		29.55610	87.424	18.37	0.1959		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		1,206.05610	869.724	18.37	0.8041		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			3.64960	3.50780				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		5.45230	10.370	21.61	0.0666		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put		767.65230	630.770	21.61	0.9334		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call		5.43590	10.026	21.69	0.0645		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put		777.63590	640.426	21.69	0.9355		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call		5.47010	10.728	21.52	0.0688		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put		757.67010	621.128	21.52	0.9312		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			1.36600	1.31960				0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.34470	1.29900				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.32490	1.27930				0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									10,941,330,825.60	799,713	1,089,819
Total Options									348,249,365.46	565,850	1,513,236
Grand Total:									11,289,580,191.06	1,365,563	2,603,055