



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: 04/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/05/2017 Foreign Exchange Future			13.55950		13.34570			0.0000	67,797,500.00	5,000	0
\$ / R On 05/05/2017 Foreign Exchange Future			13.57690		13.34570			0.0000	0.00	0	0
\$ / R On 08/05/2017 Foreign Exchange Future			13.57690		13.35030			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.57700		13.35710			0.0000	0.00	0	70
\$ / R On 12/05/2017 Foreign Exchange Future			13.57930		13.35940			0.0000	0.00	0	0
\$ / R On 15/05/2017 Foreign Exchange Future			13.58620		13.36630			0.0000	0.00	0	10
\$ / R On 17/05/2017 Foreign Exchange Future			13.59080		13.37090			0.0000	0.00	0	0
\$ / R On 18/05/2017 Foreign Exchange Future			13.59320		13.55680			0.0000	0.00	0	0
\$ / R On 19/05/2017 Foreign Exchange Future			13.59550		13.37550			0.0000	0.00	0	1,140
\$ / R On 26/05/2017 Foreign Exchange Future			13.61190		13.39160			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.62130		13.40080			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.62360		13.40310			0.0000	0.00	0	1,200
\$ / R On 19/06/2017 Foreign Exchange Future			13.66770		13.44640			0.0000	1,249,022,764.50	91,385	922,475
\$ / R On 28/06/2017 Foreign Exchange Future			13.68850		13.46690			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.69310		13.47140			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			13.70470		13.48280			0.0000	0.00	0	0
\$ / R On 10/07/2017 Foreign Exchange Future			13.71620		13.49410			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.72080		13.49860			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.72550		13.50320			0.0000	0.00	0	4
\$ / R On 17/07/2017 Foreign Exchange Future			13.73240		13.50990			0.0000	0.00	0	280
\$ / R On 21/07/2017 Foreign Exchange Future			13.74160		13.51900			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Future			13.75080		13.52800			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.75550		13.53260			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.76470		13.54160			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.79000		13.56640			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.83110		13.60700			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.87670		13.65200			0.0000	43,808,741.90	3,157	47,549
\$ / R	On	27/09/2017	Foreign Exchange Future			13.89730		13.67220			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.89950		13.67450			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.95660		13.73080			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.96570		13.73980			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			14.00440		13.77780			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.03820		13.81120			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.08340		13.85570			0.0000	17,984,501.80	1,277	86,747
\$ / R	On	22/12/2017	Foreign Exchange Future			14.09240		13.86460			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.21170		13.98210			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.21620		13.98640			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.28700		14.05610			0.0000	0.00	0	8,294
\$ / R	On	25/04/2018	Foreign Exchange Future			14.36880		14.13670			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.40430		14.17170			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.41320		14.18060			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.48890		14.25620			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.61360		14.38080			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.69160		14.45860			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.81850		14.58540			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.88760		14.65430			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.02340		14.79000			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.09690		14.86340			0.0000	0.00	0	0
Total \$ / R Future												1,378,613,508.20	100,819	1,078,433
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			151.69710	339.500	22.30	1.0000	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			25.99710	0.000	22.30	0.0000	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Put			23.95680	0.000	22.30	0.0000	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.21	Call			159.65680	349.500	22.30	1.0000	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			312.23680	90.500	22.30	1.0000	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			7.93680	0.000	22.30	0.0000	0.00	0	0
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Put			78.04100	8.331	26.71	0.0934	0.00	0	0
\$ / R	On	05/05/2017	Foreign Exchange Option	13.33	Call			93.74100	255.231	26.71	0.9066	0.00	0	2,500
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Put			24.43670	8.962	25.93	0.0565	0.00	0	0
\$ / R	On	08/05/2017	Foreign Exchange Option	13.01	Call			364.73670	575.862	25.93	0.9435	0.00	0	2,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			243.51110	107.248	17.88	0.4277	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			80.61110	164.248	17.88	0.5723	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Call			392.67710	590.089	21.64	0.9284	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.00	Put			35.57710	13.089	21.64	0.0716	0.00	0	34,000
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Put			1,643.64400	1,424.155	28.83	0.9934	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	15.00	Call			0.74400	1.155	28.83	0.0066	0.00	0	34,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Put			652.71580	450.562	19.53	0.8510	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/05/2017	Foreign Exchange Option	14.00	Call		12.11580	29.862	19.53	0.1490	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Put		305.29520	153.654	17.83	0.5178	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	13.60	Call		64.69520	132.954	17.83	0.4822	0.00	0	20,000
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Put		896.81770	681.003	20.60	0.9413	0.00	0	0
\$ / R	On	12/05/2017	Foreign Exchange Option	14.25	Call		6.21770	10.303	20.60	0.0587	0.00	0	1,250
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Call		630.49230	842.668	20.24	0.9660	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.75	Put		14.19230	6.468	20.24	0.0340	0.00	0	300
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Call		494.98960	696.020	18.60	0.9475	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	12.90	Put		28.68960	9.820	18.60	0.0525	0.00	0	100
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Put		632.82660	437.697	18.28	0.8118	0.00	0	0
\$ / R	On	15/05/2017	Foreign Exchange Option	13.98	Call		19.12660	43.897	18.28	0.1882	0.00	0	0
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Put		59.98920	23.501	17.56	0.1071	0.00	0	100
\$ / R	On	17/05/2017	Foreign Exchange Option	13.05	Call		380.88920	564.301	17.56	0.8929	0.00	0	0
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Put		0.00000	150.149	16.99	0.4377	3,002,982.00	20,000	20,000
\$ / R	On	18/05/2017	Foreign Exchange Option	13.53	Call		0.00000	213.349	16.99	0.5623	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put		412.97660	253.678	17.30	0.5877	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call		78.47660	139.179	17.30	0.4123	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		285.72460	168.858	16.59	0.4118	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		177.32460	280.758	16.59	0.5882	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,579.62220	2,360.032	26.10	0.9931	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		1.22220	1.932	26.10	0.0069	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put		160.75870	87.694	16.07	0.2471	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call		321.55870	468.993	16.07	0.7529	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		67.41450	31.408	15.87	0.1089	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		540.51450	725.008	15.87	0.8911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		12.42280	18.896	20.85	0.0465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,086.02280	1,871.196	20.85	0.9535	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		12.22620	18.599	20.87	0.0458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,095.82620	1,880.899	20.87	0.9542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		12.62230	19.199	20.83	0.0471	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		218.02800	140.848	16.02	0.2829	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		1,165.80640	1,378.013	16.35	0.9675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		19.40640	10.313	16.35	0.0325	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		130.69830	187.189	17.41	0.3431	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		386.50950	525.030	16.07	0.6938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		240.10950	157.330	16.07	0.3062	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		1,678.05380	1,469.259	19.98	0.9146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		24.45380	36.959	19.98	0.0854	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		414.42800	558.548	16.02	0.7171	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		6.12620	4.603	19.28	0.0137	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,346.72760	1,146.143	19.18	0.8611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		43.12760	63.843	19.18	0.1389	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		1,028.29630	841.840	18.35	0.7790	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		74.69630	109.540	18.35	0.2210	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		724.29830	559.489	17.41	0.6569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		506.00940	666.264	15.89	0.7824	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	13.27	Put			226.70450	147.294	16.04	0.2922	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			403.10450	544.994	16.04	0.7078	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			431.80890	579.245	15.99	0.7307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			205.40890	131.545	15.99	0.2693	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,672.52620	1,892.303	19.28	0.9863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			10.26470	7.469	17.48	0.0231	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			755.53780	948.258	15.93	0.8932	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			69.13780	40.558	15.93	0.1068	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			981.23620	1,187.019	16.17	0.9435	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			34.83620	19.319	16.17	0.0565	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			159.60940	98.564	15.89	0.2176	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			365.11810	499.106	16.10	0.6748	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,455.09110	1,674.096	18.04	0.9805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			8.69110	6.396	18.04	0.0195	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			898.09280	719.577	17.96	0.7331	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			94.49280	137.277	17.96	0.2669	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,356.66470	1,575.169	17.48	0.9769	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			354.73500	486.446	16.12	0.6651	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,213.03140	1,427.198	16.63	0.9702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			16.63140	9.498	16.63	0.0298	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			104.52800	61.462	15.78	0.1509	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			630.92800	809.162	15.78	0.8491	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			258.71810	171.406	16.10	0.3252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			310.58270	431.987	16.20	0.6209	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			486.76250	643.890	15.91	0.7700	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			170.36250	106.190	15.91	0.2300	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,072.56760	1,281.904	16.26	0.9568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			26.16760	14.204	16.26	0.0432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			268.33500	178.746	16.12	0.3349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			99.36700	58.447	15.80	0.1448	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			540.86470	396.728	16.78	0.5525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			187.26470	264.428	16.78	0.4475	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			52.26270	29.937	16.03	0.0825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			848.66270	1,047.637	16.03	0.9175	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			314.18270	214.287	16.20	0.3791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			28.77930	43.386	19.78	0.0986	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			722.66510	912.829	15.89	0.8832	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			76.26510	45.129	15.89	0.1168	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			467.97650	621.922	15.94	0.7572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			181.57650	114.222	15.94	0.2428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			645.76700	826.147	15.80	0.8552	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			22.54520	34.112	20.09	0.0795	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			343.07560	235.824	16.25	0.4041	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			289.47560	403.524	16.25	0.5959	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			470.59870	336.444	16.52	0.5044	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			216.99870	304.144	16.52	0.4956	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	15.00	Put		1,582.37930	1,375.686	19.78	0.9014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		60.99180	35.394	15.97	0.0952	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		113.92580	164.004	17.65	0.3087	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		797.52580	626.304	17.65	0.6913	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		283.15290	190.134	16.15	0.3495	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		339.55290	467.834	16.15	0.6505	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,726.14520	1,516.412	20.09	0.9205	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		15.05280	22.870	20.60	0.0554	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		138.83200	198.439	17.31	0.3593	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		692.43200	530.739	17.31	0.6407	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		463.79680	330.683	16.49	0.4994	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		220.19680	308.383	16.49	0.5006	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		797.39180	993.094	15.97	0.9048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		5.86160	8.921	21.84	0.0231	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		83.36870	121.835	18.17	0.2416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		966.96870	784.135	18.17	0.7584	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		906.62650	727.548	17.99	0.7364	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		93.02650	135.248	17.99	0.2636	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,968.65280	1,755.170	20.60	0.9446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		592.34220	441.688	16.96	0.5847	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,420.87400	2,203.376	21.55	0.9717	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		7.27400	11.076	21.55	0.0283	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,758.18200	2,538.878	22.25	0.9827	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		4.58200	6.578	22.25	0.0173	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,559.46160	2,341.221	21.84	0.9769	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		562.70590	415.728	16.86	0.5664	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		105.40200	152.316	17.78	0.2907	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		839.00200	664.616	17.78	0.7093	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,410.98800	2,193.550	21.53	0.9713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		7.38800	11.250	21.53	0.0287	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		168.74220	239.388	16.96	0.4153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		781.11830	611.212	17.60	0.6839	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,818.08400	2,598.310	22.38	0.9841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		4.48400	6.010	22.38	0.0159	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,117.43690	926.241	18.58	0.8059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		63.83690	93.941	18.58	0.1941	0.00	0	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		179.10590	253.428	16.86	0.4336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		0.49670	0.819	29.86	0.0020	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		97.49320	141.424	17.91	0.2735	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		881.09320	703.724	17.91	0.7265	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,658.63310	2,439.955	22.05	0.9800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		5.03310	7.655	22.05	0.0200	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		117.51830	168.912	17.60	0.3161	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		1.19260	1.914	29.86	0.0044	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		573.45090	743.674	15.79	0.8216	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		127.05090	75.974	15.79	0.1784	0.00	0	88,455

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	18.05	Call		1.41520	2.258	29.86	0.0051	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,605.01520	4,384.558	29.86	0.9949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,204.09670	4,983.119	29.86	0.9980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,341.83930	2,124.846	21.39	0.9682	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,263.66990	6,042.422	29.86	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.06990	0.122	29.86	0.0003	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,287.52950	3,066.666	24.42	0.9889	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		3.92950	4.366	24.42	0.0111	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,704.79260	4,484.214	29.86	0.9956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,076.22230	1,861.499	20.83	0.9529	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		34.43760	51.413	19.51	0.1147	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,478.03760	1,273.713	19.51	0.8853	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		12.82550	19.506	20.81	0.0478	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,066.42550	1,851.806	20.81	0.9522	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		8.23930	12.547	21.39	0.0318	0.00	0	19,880
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		362.50570	257.416	16.32	0.4011	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		329.40570	445.916	16.32	0.5989	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,780.38920	2,561.600	21.78	0.9761	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		7.28920	10.100	21.78	0.0239	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		491.18820	361.107	16.57	0.4900	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		262.58820	354.207	16.57	0.5100	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		710.31470	556.943	17.20	0.6046	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		193.11470	261.643	17.20	0.3954	0.00	0	5,000
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		767.77940	611.396	17.29	0.6205	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		191.87940	257.595	17.29	0.3795	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,486.55730	4,266.813	27.46	0.9863	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		5.15730	7.613	27.46	0.0137	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		228.99780	304.471	17.04	0.4260	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		680.39780	533.671	17.04	0.5740	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		221.86700	152.996	15.89	0.2555	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		585.06700	738.496	15.89	0.7445	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		526.37860	400.029	16.48	0.4804	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		316.27860	412.429	16.48	0.5196	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,173.91890	995.020	18.35	0.7388	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		132.91890	176.620	18.35	0.2612	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		958.98910	794.242	17.71	0.6645	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		186.98910	245.042	17.71	0.3355	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		589.47150	737.446	15.85	0.7196	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		261.47150	186.646	15.85	0.2804	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,016.26960	2,798.121	21.56	0.9577	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		18.86960	23.621	21.56	0.0423	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		408.51720	307.743	16.23	0.3899	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		441.11720	563.243	16.23	0.6101	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		543.22000	420.612	16.45	0.4679	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		364.82000	465.312	16.45	0.5321	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		574.87880	452.550	16.51	0.4694	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	11/08/2017	Foreign Exchange Option	13.75	Call		391.27880	492.550	16.51	0.5306	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		446.12130	348.674	16.10	0.3778	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		553.12130	679.774	16.10	0.6222	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,264.54690	3,050.083	21.48	0.9404	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		31.54690	41.183	21.48	0.0596	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		507.13180	618.045	16.37	0.5563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		605.13180	491.345	16.37	0.4437	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,071.57240	1,252.290	15.36	0.8282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		169.57240	125.590	15.36	0.1718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		503.22740	613.325	16.38	0.5534	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		575.08310	465.397	16.30	0.4293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		22.00870	32.913	21.08	0.0466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,750.00870	3,536.213	21.08	0.9534	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		21.75500	32.580	21.08	0.0462	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,759.75500	3,545.880	21.08	0.9538	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		239.09340	295.644	18.03	0.3160	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		22.26510	33.249	21.07	0.0470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,740.26510	3,526.549	21.07	0.9530	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		556.55890	677.042	16.22	0.5910	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		534.55890	430.342	16.22	0.4090	0.00	0	226,450
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		527.08310	642.097	16.30	0.5707	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		112.24140	80.566	15.20	0.1213	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,170.29530	1,009.431	17.72	0.6489	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		272.29530	336.132	17.72	0.3511	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,000.69390	850.966	17.33	0.5986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		322.69390	397.666	17.33	0.4014	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,307.09340	1,138.944	18.03	0.6840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		52.06790	40.150	16.15	0.0645	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,130.96620	972.522	17.63	0.6379	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		282.96620	349.222	17.63	0.3621	0.00	0	7,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,541.56030	1,363.032	18.54	0.7352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		193.56030	239.732	18.54	0.2648	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,264.24140	1,457.266	15.20	0.8787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		357.20500	439.119	17.11	0.4335	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		810.80080	964.674	15.60	0.7319	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		298.80080	227.974	15.60	0.2681	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		1,035.10270	1,213.115	15.39	0.8170	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		183.10270	136.415	15.39	0.1830	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,704.06790	1,916.850	16.15	0.9355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		244.62430	302.403	17.97	0.3220	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		464.70140	369.241	16.05	0.3711	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		616.70140	745.941	16.05	0.6289	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,435.81870	2,234.806	20.05	0.8638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		87.81870	111.506	20.05	0.1362	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		905.20500	762.419	17.11	0.5665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		414.49140	325.834	15.92	0.3420	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,381.90970	3,171.500	20.99	0.9350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			33.90970	48.200	20.99	0.0650	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			289.58150	357.322	17.58	0.3688	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,107.58150	950.622	17.58	0.6312	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,282.62430	1,115.703	17.97	0.6780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			42.29120	58.687	20.95	0.0770	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			897.55880	1,063.054	15.51	0.7686	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			245.55880	186.354	15.51	0.2314	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,358.56210	4,140.635	21.21	0.9736	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			10.56210	17.335	21.21	0.0264	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			666.49140	802.534	15.92	0.6580	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			993.22390	844.015	17.32	0.5961	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,410.79160	3,200.086	21.00	0.9367	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			32.79160	46.786	21.00	0.0633	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			351.66160	432.477	17.14	0.4285	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			919.66160	775.777	17.14	0.5715	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,190.29120	2,981.987	20.95	0.9230	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			611.22740	496.625	16.38	0.4466	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,348.00000	986,123.300	21.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.21	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,812.84790	2,605.837	20.62	0.8961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			64.84790	82.537	20.62	0.1039	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			325.22390	400.715	17.32	0.4039	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			472.72510	377.765	16.03	0.3682	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			644.92510	775.065	16.03	0.6318	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,496.97820	3,285.751	21.23	0.9320	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			39.17820	53.051	21.23	0.0680	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			324.83450	250.859	15.63	0.2791	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			819.33450	970.359	15.63	0.7209	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,376.67780	1,213.219	17.94	0.6629	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			297.47780	359.819	17.94	0.3371	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,767.35140	3,555.840	21.65	0.9202	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			57.15140	71.540	21.65	0.0798	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			851.44730	722.263	16.81	0.5094	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			491.24730	587.963	16.81	0.4906	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			1,070.78410	1,242.170	15.43	0.7823	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			250.98410	196.470	15.43	0.2177	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			495.35380	402.826	15.98	0.3590	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			735.15380	868.526	15.98	0.6410	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			779.52470	659.339	16.55	0.4702	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			577.32470	683.739	16.55	0.5298	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			514.66760	422.951	15.86	0.3496	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			825.86760	961.151	15.86	0.6504	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,005.75270	3,791.642	21.76	0.9103	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			76.95270	89.841	21.76	0.0897	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,557.63490	3,349.442	20.96	0.8767	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	17.31	Call		112.86320	132.275	20.98	0.1228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,567.16320	3,358.875	20.98	0.8772	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		113.80930	133.412	20.95	0.1238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,548.10930	3,340.012	20.95	0.8762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		378.55720	311.197	15.56	0.2740	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,602.83480	1,801.300	15.21	0.8685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		147.13480	117.900	15.21	0.1315	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		932.27550	1,075.466	15.70	0.6783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		476.57550	392.066	15.70	0.3217	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		113.33490	132.842	20.96	0.1233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put		750.42190	639.084	16.38	0.4363	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,410.60930	1,597.035	15.23	0.8294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		204.90930	163.635	15.23	0.1706	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,608.64600	1,444.508	18.11	0.6628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		354.34600	417.908	18.11	0.3372	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		1,054.25720	1,214.597	15.56	0.7260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		629.96000	529.620	16.10	0.3895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,760.29590	1,963.556	15.19	0.8942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		114.59590	90.156	15.19	0.1058	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,164.30050	2,377.061	15.14	0.9422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		58.60050	43.661	15.14	0.0578	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call		696.12190	812.484	16.38	0.5637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		880.92610	1,018.783	15.84	0.6556	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,523.66790	1,718.266	15.22	0.8536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		167.96790	134.866	15.22	0.1464	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,090.49350	1,254.554	15.52	0.7386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		354.79350	291.154	15.52	0.2614	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		785.66000	913.020	16.10	0.6105	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		352.43780	415.674	18.13	0.3357	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,572.06450	2,382.039	19.57	0.8007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		187.76450	225.439	19.57	0.1993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,520.43510	1,359.997	17.94	0.6457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		376.13510	443.397	17.94	0.3543	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		525.22610	435.383	15.84	0.3444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		311.44510	253.613	15.44	0.2366	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,941.08530	2,149.053	15.17	0.9186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		85.38530	65.653	15.17	0.0814	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,025.42900	1,181.955	15.59	0.7153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		399.72900	328.555	15.59	0.2847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,616.73780	1,452.275	18.13	0.6643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		119.72860	140.517	20.76	0.1301	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		596.22020	698.473	16.75	0.5058	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		920.52020	795.073	16.75	0.4942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,462.51050	3,255.294	20.81	0.8715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		118.21050	138.694	20.81	0.1285	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,167.14510	1,337.013	15.44	0.7634	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	14.15	Put			900.87630	776.866	16.71	0.4879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,286.86680	4,074.401	22.16	0.9086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			82.56680	97.801	22.16	0.0914	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			627.83600	734.469	16.62	0.5248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			862.13600	741.069	16.62	0.4752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,434.02860	3,227.117	20.76	0.8699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			121.79710	143.001	20.70	0.1323	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			487.89760	574.437	17.25	0.4361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,162.19760	1,021.037	17.25	0.5639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,103.90440	2,901.849	20.24	0.8485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			139.60440	165.249	20.24	0.1515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			606.57630	710.266	16.71	0.5121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,140.62810	1,000.738	17.21	0.5582	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			958.90020	1,106.061	15.67	0.6893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			453.20020	372.661	15.67	0.3107	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			661.11260	772.561	16.50	0.5441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			805.41260	689.161	16.50	0.4559	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,396.09710	3,189.601	20.70	0.8677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			116.22550	136.312	20.87	0.1264	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			942.84780	1,087.631	15.69	0.6827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			467.14780	384.231	15.69	0.3173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,852.92740	2,657.272	19.93	0.8279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			158.62740	190.672	19.93	0.1721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			496.32810	584.138	17.21	0.4418	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			214.47980	257.185	19.29	0.2234	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,358.77980	2,173.785	19.29	0.7766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,500.52550	3,292.912	20.87	0.8736	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,244.29960	4,031.332	22.10	0.9044	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			88.89960	103.732	22.10	0.0956	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			528.02620	438.521	15.85	0.3435	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			892.62620	1,030.921	15.85	0.6565	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			944.21750	826.101	16.63	0.4685	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			726.31750	837.801	16.63	0.5315	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			932.06260	815.068	16.60	0.4638	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			738.46260	851.268	16.60	0.5362	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,411.01190	1,586.729	15.36	0.7671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			354.91190	299.729	15.36	0.2329	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,860.81160	1,698.981	18.16	0.6480	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			456.91160	525.981	18.16	0.3520	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			199.87820	227.566	20.54	0.1692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,643.12950	3,439.808	20.56	0.8313	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			198.58700	226.053	20.57	0.1681	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,652.48700	3,449.053	20.57	0.8319	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,633.77820	3,430.566	20.54	0.8308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,435.72150	1,291.841	17.43	0.5716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			581.82150	668.841	17.43	0.4284	0.00	0	8,395

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			468.80370	401.148	15.56	0.2861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,224.90370	1,388.148	15.56	0.7139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			199.22950	226.808	20.56	0.1687	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,127.75680	1,963.792	18.47	0.6674	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			454.45680	522.592	18.47	0.3326	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,497.55060	1,354.814	17.45	0.5649	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			634.25060	723.614	17.45	0.4351	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,086.45250	968.216	16.75	0.4656	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			858.15250	972.516	16.75	0.5344	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,024.18220	909.796	16.63	0.4478	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			904.78220	1,022.996	16.63	0.5522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,281.86200	1,432.674	15.97	0.6705	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			665.66200	583.774	15.97	0.3295	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,623.21720	1,798.657	15.53	0.7635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			417.01720	359.757	15.53	0.2365	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,578.06700	2,405.873	19.01	0.6943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			454.26700	514.773	19.01	0.3057	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			298.41490	332.002	20.47	0.2070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,752.21490	3,553.102	20.47	0.7930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			299.99840	333.819	20.44	0.2081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,733.79840	3,534.920	20.44	0.7919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,280.61110	3,515.307	14.33	0.9706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			24.41110	26.407	14.33	0.0294	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			299.20290	332.909	20.46	0.2076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,743.00290	3,544.009	20.46	0.7924	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,250.53810	1,132.933	17.17	0.4623	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,011.33810	1,126.533	17.17	0.5377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,010.03100	1,120.314	17.44	0.5185	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,411.43100	1,288.714	17.44	0.4815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,006.63260	1,116.606	17.45	0.5172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,418.03260	1,295.006	17.45	0.4828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,013.43510	1,124.035	17.44	0.5198	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,404.83510	1,282.435	17.44	0.4802	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,416.52530	1,298.640	17.49	0.4621	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,141.92530	1,257.140	17.49	0.5379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,135.54160	1,246.709	17.69	0.5220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,561.24160	1,439.109	17.69	0.4780	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,132.15580	1,243.036	17.70	0.5209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,567.85580	1,445.435	17.70	0.4791	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,138.94610	1,250.394	17.68	0.5232	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,554.64610	1,432.794	17.68	0.4768	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,574.16260	1,455.967	17.72	0.4615	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,264.16260	1,379.367	17.72	0.5385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,259.93600	1,371.408	17.88	0.5248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,716.53600	1,594.508	17.88	0.4752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,256.56200	1,367.778	17.89	0.5238	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,723.16200	1,600.878	17.89	0.4762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,263.31220	1,375.049	17.87	0.5259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,709.91220	1,588.149	17.87	0.4741	0.00	0	0
Total \$ / R Option												3,002,982.00	20,000	1,800,586
Total \$ / R												1,381,616,490.20	120,819	2,879,019
\$ / R MAXI On	19/06/2017	Foreign Exchange Future				13.66770		13.44640			0.0000	0.00	0	498
\$ / R MAXI On	18/09/2017	Foreign Exchange Future				13.87670		13.65200			0.0000	0.00	0	22
\$ / R MAXI On	18/12/2017	Foreign Exchange Future				14.08340		13.85570			0.0000	0.00	0	43
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				14.28700		14.05610			0.0000	0.00	0	3
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				14.48890		14.25620			0.0000	0.00	0	47
Total \$ / R MAXI Future												0.00	0	613
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				430.92910	502.561	22.62	0.0134	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				293,790.92910	271,732.561	22.62	0.9866	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				429.58110	495.169	22.64	0.0132	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				294,789.58110	272,725.169	22.64	0.9868	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				432.28020	510.072	22.60	0.0136	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				292,792.28020	270,740.072	22.60	0.9864	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				17,158.63950	21,454.158	18.81	0.2407	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				166,958.63950	148,784.158	18.81	0.7593	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				17,021.55200	21,296.684	18.83	0.2391	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				167,821.55200	149,626.684	18.83	0.7609	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				17,296.86660	21,612.637	18.79	0.2422	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				166,096.86660	147,942.637	18.79	0.7578	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				76,334.04910	88,812.334	16.17	0.5992	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				65,764.04910	55,472.334	16.17	0.4008	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				75,895.03020	88,321.587	16.18	0.5970	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				66,325.03020	55,981.587	16.18	0.4030	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				76,775.82980	89,305.500	16.16	0.6015	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				65,205.82980	54,965.500	16.16	0.3985	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				100,818.30340	114,517.362	15.93	0.6355	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				67,208.30340	57,817.362	15.93	0.3645	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				100,352.23380	114,004.890	15.94	0.6336	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				67,742.23380	58,304.890	15.94	0.3664	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				101,285.95340	115,031.972	15.92	0.6374	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				66,675.95340	57,331.972	15.92	0.3626	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				114,528.72500	127,988.505	16.25	0.6234	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				81,908.72500	72,098.505	16.25	0.3766	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				114,085.17310	127,503.983	16.26	0.6218	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				82,465.17310	72,613.983	16.26	0.3782	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				114,974.06390	128,474.863	16.24	0.6251	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				81,354.06390	71,584.863	16.24	0.3749	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	613
£ / R	On	31/05/2017	Foreign Exchange Future			17.60880		17.30280			0.0000	0.00	0	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.67550		17.36860			0.0000	263,382,625.50	14,901	54,460
£ / R	On	18/09/2017	Foreign Exchange Future			17.99360		17.68150			0.0000	0.00	0	1,967
£ / R	On	18/12/2017	Foreign Exchange Future			18.31430		17.99750			0.0000	18,497,443.00	1,010	2,215
Total £ / R Future												281,880,068.50	15,911	58,711
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			410.52480	247.497	16.86	0.4127	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			263.32480	406.297	16.86	0.5873	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.90180	1.664	30.80	0.0029	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,662.30180	6,356.164	30.80	0.9971	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.88990	1.643	30.80	0.0029	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,672.28990	6,366.143	30.80	0.9971	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.91380	1.685	30.80	0.0030	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,652.31380	6,346.185	30.80	0.9970	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			94.23470	55.215	16.18	0.1099	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			962.83470	1,230.715	16.18	0.8901	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			498.80430	338.060	16.86	0.4221	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			367.40430	513.560	16.86	0.5779	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,702.17760	1,428.393	19.94	0.8377	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			70.77760	103.893	19.94	0.1623	0.00	0	1,200
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			623.55990	759.657	17.35	0.5199	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			942.05990	766.057	17.35	0.4801	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			620.04300	755.503	17.36	0.5178	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			948.54300	771.903	17.36	0.4822	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			627.09170	763.928	17.34	0.5219	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			935.59170	760.328	17.34	0.4781	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,196.91250	6,896.879	23.47	0.9469	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			54.12790	70.821	23.47	0.0529	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,206.62790	6,906.521	23.47	0.9471	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			53.84460	70.465	23.47	0.0527	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,216.34460	6,916.165	23.47	0.9473	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			54.41250	71.179	23.47	0.0531	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												281,880,068.50	15,911	61,111
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12145		0.11992			0.0000	0.00	0	3,315
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12382		0.12227			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12627		0.12468			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,315

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1.89390	2.772	24.33	0.0082	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,009.39390	2,857.772	24.33	0.9918	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.14860	0.230	24.33	0.0008	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,007.64860	3,855.230	24.33	0.9992	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00870	0.014	24.33	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,007.50870	4,855.014	24.33	0.9999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			18.70200	23.754	22.50	0.0367	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,792.10200	3,641.754	22.50	0.9633	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			5.58260	7.318	22.50	0.0129	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,778.98260	4,625.318	22.50	0.9871	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			56.97640	70.063	22.50	0.0930	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,830.37640	2,688.063	22.50	0.9070	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			941.10510	1,041.620	17.61	0.6683	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			472.80510	415.120	17.61	0.3317	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			536.24920	603.338	19.22	0.4539	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,067.94920	976.838	19.22	0.5461	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,595.21880	1,734.435	16.19	0.8732	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			126.91880	107.935	16.19	0.1268	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,315
€ / R	On	31/05/2017	Foreign Exchange Future			14.92280		14.63790			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.98570		14.69980			0.0000	16,783,984.00	1,120	76,164
€ / R	On	18/09/2017	Foreign Exchange Future			15.28800		14.99600			0.0000	0.00	0	6,708
€ / R	On	18/12/2017	Foreign Exchange Future			15.59610		15.29860			0.0000	0.00	0	4,578
€ / R	On	19/03/2018	Foreign Exchange Future			15.90740		15.60380			0.0000	7,953,700.00	500	2,669
Total € / R Future												24,737,684.00	1,620	90,123
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			286.48430	462.101	14.88	0.7351	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			208.58430	99.300	14.88	0.2649	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			2.43480	3.183	27.69	0.0068	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,492.63480	4,207.483	27.69	0.9932	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			2.43590	3.183	27.75	0.0068	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			95.80350	48.910	14.90	0.1221	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,502.63590	4,217.483	27.75	0.9932	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			2.43370	3.184	27.64	0.0068	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,482.63370	4,197.483	27.64	0.9932	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,588.80310	1,319.797	17.78	0.8964	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			28.60310	45.497	17.78	0.1036	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			685.60350	924.610	14.90	0.8779	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,484.64090	4,198.980	21.12	0.9641	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			20.51600	26.822	21.14	0.0357	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,494.51600	4,208.822	21.14	0.9643	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			20.39150	26.663	21.15	0.0355	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,504.39150	4,218.663	21.15	0.9645	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			20.64090	26.980	21.12	0.0359	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			165.47170	202.837	18.50	0.1762	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,926.87170	2,666.737	18.50	0.8238	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			164.60920	201.776	18.51	0.1753	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,936.00920	2,675.676	18.51	0.8247	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			166.33940	203.902	18.49	0.1770	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,917.73940	2,657.802	18.49	0.8230	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			32.29720	43.605	22.08	0.0419	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,143.69720	5,857.505	22.08	0.9581	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,524.23920	1,763.325	14.83	0.8363	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			225.63920	167.225	14.83	0.1637	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,500.99980	1,290.265	16.55	0.6233	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			409.59980	496.365	16.55	0.3767	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			529.84580	428.757	14.93	0.2869	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,278.01210	1,479.670	14.94	0.7114	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			534.21210	432.269	14.94	0.2886	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,272.40400	1,473.206	14.94	0.7098	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			538.60400	435.806	14.94	0.2902	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,283.64580	1,486.157	14.93	0.7131	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												24,737,684.00	1,620	126,123
AUS / R	On	19/06/2017	Foreign Exchange Future			10.10130		10.01910			0.0000	0.00	0	22,724
AUS / R	On	18/09/2017	Foreign Exchange Future			10.24270		10.15890			0.0000	20,485,400.00	2,000	2,005
AUS / R	On	18/12/2017	Foreign Exchange Future			10.38380		10.29920			0.0000	0.00	0	653
Total AU\$ / R Future												20,485,400.00	2,000	25,382
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,042.80060	1,960.706	20.55	0.9916	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			1.89850	1.982	20.61	0.0083	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,052.79850	1,970.682	20.61	0.9917	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			1.90280	2.031	20.50	0.0085	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,032.80280	1,950.730	20.50	0.9915	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			1.90060	2.006	20.55	0.0084	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			13.99830	16.826	15.98	0.0427	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,035.09830	1,954.126	15.98	0.9573	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			13.74470	16.523	15.98	0.0420	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,044.84470	1,963.823	15.98	0.9580	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			14.25690	17.136	15.97	0.0433	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,025.35690	1,944.436	15.97	0.9567	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,661.34020	1,587.421	15.38	0.8523	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			82.27800	93.173	15.36	0.1504	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,643.07800	1,569.373	15.36	0.8496	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			81.40520	92.193	15.37	0.1490	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,652.20520	1,578.393	15.37	0.8510	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			80.54020	91.221	15.38	0.1477	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												20,485,400.00	2,000	25,382
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.96810		9.81330			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.13600		9.97850			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.30550		10.14520			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			2.35450	3.030	20.23	0.0125	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,929.05450	1,774.930	20.23	0.9875	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			2.32490	2.988	20.28	0.0123	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,939.02490	1,784.888	20.28	0.9877	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			2.38480	3.073	20.18	0.0127	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,919.08480	1,764.973	20.18	0.9873	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			54.12710	74.750	16.20	0.1499	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,365.62710	1,228.750	16.20	0.8501	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			53.25480	73.591	16.21	0.1480	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,374.75480	1,237.591	16.21	0.8520	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			55.01160	75.923	16.19	0.1519	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,356.51160	1,219.923	16.19	0.8481	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			299.86750	363.753	14.36	0.4438	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			694.66750	598.253	14.36	0.5562	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			296.86020	360.260	14.38	0.4406	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			701.66020	604.760	14.38	0.5594	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			302.90330	367.276	14.35	0.4470	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			687.70330	591.776	14.35	0.5530	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			13.82820		13.60120			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			14.12190		13.89030			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.42280		14.18660			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			12.72900	15.660	21.51	0.0380	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,291.52900	2,067.460	21.51	0.9620	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			12.59600	15.493	21.54	0.0376	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,301.39600	2,077.293	21.54	0.9624	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			12.86350	15.829	21.47	0.0385	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,281.66350	2,057.629	21.47	0.9615	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			167.42630	213.047	18.40	0.2400	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,667.12630	1,481.147	18.40	0.7600	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			166.00540	211.474	18.42	0.2384	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,675.70540	1,489.574	18.42	0.7616	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			168.86150	214.633	18.38	0.2415	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,658.56150	1,472.733	18.38	0.7585	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			785.59170	924.100	15.85	0.6114	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			628.99170	531.300	15.85	0.3886	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			780.93870	918.900	15.86	0.6092	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			634.33870	536.100	15.86	0.3908	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			790.26820	929.324	15.84	0.6136	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			623.66820	526.523	15.84	0.3864	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			1.97380		1.94280			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99010		1.95910			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.00690		1.97540			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			12.41440	18.864	20.51	0.0341	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,184.41440	2,880.864	20.51	0.9659	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			14.79020	22.728	20.07	0.0409	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,986.79020	2,684.728	20.07	0.9591	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			13.53870	20.691	20.29	0.0374	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,085.53870	2,782.691	20.29	0.9626	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			230.71290	291.707	17.14	0.2472	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,139.71290	1,890.707	17.14	0.7528	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			216.63550	274.649	17.24	0.2350	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,225.63550	1,973.649	17.24	0.7650	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			245.23080	309.835	17.04	0.2600	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,054.23080	1,808.835	17.04	0.7400	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			762.22690	642.744	15.11	0.3656	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,065.27860	1,256.298	15.15	0.6179	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			811.27860	687.298	15.15	0.3821	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,018.38290	1,202.594	15.20	0.6014	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			864.38290	733.594	15.20	0.3986	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,116.22690	1,311.744	15.11	0.6344	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01980		1.98000			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,048.85470	1,669.704	17.41	0.8857	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			56.43860	84.776	17.02	0.1400	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,856.43860	1,486.776	17.02	0.8600	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			52.44350	75.739	17.22	0.1265	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,952.44350	1,577.739	17.22	0.8735	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			48.85470	67.704	17.41	0.1143	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			1.75800		1.72960			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.78790		1.75880			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.81670		1.78700			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	Put			2,427.23360	2,151.961	20.21	0.9396	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			20.73640	28.611	20.43	0.0544	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,524.73640	2,248.611	20.43	0.9456	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			26.05870	35.748	19.98	0.0671	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,330.05870	2,055.748	19.98	0.9329	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			23.23360	31.961	20.21	0.0604	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			238.26330	293.815	18.58	0.2545	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,050.26330	1,814.815	18.58	0.7455	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			225.19870	277.497	18.72	0.2422	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,137.19870	1,898.497	18.72	0.7578	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			212.24010	262.171	18.87	0.2305	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,224.24010	1,983.171	18.87	0.7695	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			983.69810	1,150.042	15.88	0.6065	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			813.69810	683.042	15.88	0.3935	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			940.26660	1,100.325	15.97	0.5889	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			870.26660	733.325	15.97	0.4111	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,028.98950	1,201.666	15.79	0.6242	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			758.98950	634.666	15.79	0.3758	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			0.13160		0.12950			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13150		0.12860			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13120		0.12800			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			9.35330		9.27570			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.47750		9.39820			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.60100		9.51990			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			2.37000	2.870	19.62	0.0129	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,676.67000	1,599.570	19.62	0.9871	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			2.33560	2.828	19.67	0.0127	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,686.63560	1,609.528	19.67	0.9873	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			2.40530	2.912	19.56	0.0131	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,666.70530	1,589.612	19.56	0.9869	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,233.23980	1,163.070	15.71	0.8633	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			50.48300	59.469	15.71	0.1346	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,242.28300	1,171.969	15.71	0.8654	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			52.41280	61.689	15.70	0.1387	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,224.21280	1,154.189	15.70	0.8613	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			51.43980	60.570	15.71	0.1367	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			435.96620	426.772	17.02	0.4660	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			716.06620	625.772	17.02	0.5340	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			436.98730	427.682	17.19	0.4639	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			727.08730	636.682	17.19	0.5361	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			438.03060	428.612	17.36	0.4618	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			738.13060	647.612	17.36	0.5382	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			1.30040		1.28590			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31530		1.30080			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32850		1.31580			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			941.00000	796.000		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			1,041.00000	896.000		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			1,141.00000	996.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			692.00000	547.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			792.00000	647.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			592.00000	447.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			42.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			158.00000	285.000		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			58.00000	185.000		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	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	85.000		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			1.29320		1.29170			0.0000	193,980.00	150	50
QUANTO £On 18/09/2017 Foreign Exchange Future			1.29670		1.29520			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.30040		1.29890			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									193,980.00	150	50
Total QUANTO £ / \$									193,980.00	150	50
QUANTO €On 19/06/2017 Foreign Exchange Future			1.09640		1.09320			0.0000	82,230.00	75	87
QUANTO €On 18/09/2017 Foreign Exchange Future			1.10170		1.09840			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.10740		1.10410			0.0000	0.00	0	0
Total QUANTO € / \$ Future									82,230.00	75	87
Total QUANTO € / \$									82,230.00	75	87
RAIN On 19/06/2017 Foreign Exchange Future			23,209.68000		22,817.56000			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			9.76030		9.64210			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			16.00280	25.470	16.06	0.0992	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			893.90280	785.170	16.06	0.9008	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			15.44320	24.619	16.06	0.0964	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			903.34320	794.319	16.06	0.9036	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			16.58110	26.347	16.05	0.1020	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			884.48110	776.046	16.05	0.8980	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			3.80560		3.75840			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			2.51660	3.499	17.86	0.0372	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			514.11660	467.899	17.86	0.9628	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			2.41740	3.351	18.01	0.0355	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			524.01740	477.751	18.01	0.9645	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			2.62190	3.657	17.70	0.0389	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			504.22190	458.057	17.70	0.9611	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			1.45080		1.41700			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.42340		1.38990			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39820		1.36580			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,705,992,870.70	120,575	1,259,462
Total Options												3,002,982.00	20,000	1,838,986
Grand Total:												1,708,995,852.70	140,575	3,098,448