



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: 24/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/05/2017 Foreign Exchange Future			12.95920		13.05250			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			12.95920		13.05250			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			12.96670		13.06120			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			12.96800		13.06340			0.0000	0.00	0	1,200
\$ / R On 05/06/2017 Foreign Exchange Future			12.97420		13.07490			0.0000	0.00	0	0
\$ / R On 06/06/2017 Foreign Exchange Future			12.97690		13.11900			0.0000	0.00	0	0
\$ / R On 07/06/2017 Foreign Exchange Future			12.97950		13.07970			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			12.98470		13.08450			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			12.99250		13.09180			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.01080		13.10860			0.0000	963,814,042.40	74,078	879,661
\$ / R On 28/06/2017 Foreign Exchange Future			13.03350		13.12990			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.03780		13.13440			0.0000	0.00	0	2,142
\$ / R On 05/07/2017 Foreign Exchange Future			13.04870		13.14550			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.05310		13.14990			0.0000	66,570,810.00	5,100	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.05970		13.15660			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.06400		13.16110			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.06840		13.16550			0.0000	0.00	0	1,114
\$ / R On 17/07/2017 Foreign Exchange Future			13.07490		13.17220			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.08360		13.18110			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.09240		13.19000			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.09670		13.19440			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2017	Foreign Exchange Future			13.10550		13.20310			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.12950		13.22730			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future			13.14260		13.24050			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.16870		13.26680			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.21160		13.31040			0.0000	59,121,910.00	4,475	55,471
\$ / R	On	27/09/2017	Foreign Exchange Future			13.23090		13.33000			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.23300		13.33220			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.28660		13.38680			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.29510		13.39550			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.33160		13.43260			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.36370		13.46530			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.40560		13.50850			0.0000	175,506,115.20	13,092	84,554
\$ / R	On	22/12/2017	Foreign Exchange Future			13.41400		13.51710			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.52510		13.63160			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.52920		13.63590			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.59530		13.70370			0.0000	0.00	0	8,867
\$ / R	On	25/04/2018	Foreign Exchange Future			13.67100		13.78130			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.70370		13.81480			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.71190		13.82320			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.78270		13.89640			0.0000	13,782,700.00	1,000	3,845
\$ / R	On	13/08/2018	Foreign Exchange Future			13.90080		14.01810			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.97460		14.09410			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.09480		14.21800			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.16020		14.28540			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.28890		14.41800			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.35840		14.48970			0.0000	0.00	0	1,500
Total \$ / R Future												1,278,795,577.60	97,745	1,051,205
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Put			515.14760	602.029	38.91	0.9866	0.00	0	0
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Call			7.64760	1.229	38.91	0.0134	0.00	0	2,000
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			462.36280	548.149	34.04	0.9463	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			14.86280	7.349	34.04	0.0537	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,917.67990	3,010.800	63.13	1.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.17990	0.001	63.13	0.0000	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			238.89390	313.507	20.16	0.7864	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			60.09390	40.207	20.16	0.2136	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			77.76500	105.702	17.30	0.4465	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			211.16500	143.702	17.30	0.5535	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			709.31100	803.871	19.10	0.9556	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			14.21100	8.071	19.10	0.0444	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			147.84750	100.170	16.44	0.3787	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			172.94750	225.970	16.44	0.6213	0.00	0	30,000
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Put			0.00000	231.725	16.59	0.6125	6,951,762.00	30,000	30,000
\$ / R	On	06/06/2017	Foreign Exchange Option	13.10	Call			0.00000	108.625	16.59	0.3875	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,424.15170	1,523.028	24.73	0.9882	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			3.85170	2.528	24.73	0.0118	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			56.08950	76.429	16.58	0.2858	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			385.78950	305.930	16.58	0.7142	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			145.54040	187.449	16.56	0.5066	0.00	0	20,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			230.04040	172.149	16.56	0.4934	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Call			0.00000	239.891	16.13	0.5842	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	12.90	Put			0.00000	147.391	16.13	0.4158	29,478.18	200	200
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			262.71230	322.597	16.96	0.6518	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			154.51230	115.097	16.96	0.3482	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			244.95970	188.743	16.27	0.5012	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			153.15970	196.243	16.27	0.4988	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.20320	0.130	36.69	0.0004	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			285.61730	230.725	16.27	0.5163	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			177.01730	219.925	16.27	0.4837	0.00	0	88,355
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1.70570	1.316	25.06	0.0049	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,403.08140	2,500.499	25.11	0.9952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1.30820	1.208	27.08	0.0042	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,672.70820	2,770.408	27.08	0.9958	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,601.40660	6,699.204	36.69	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00660	0.004	36.69	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			4.53390	3.241	22.21	0.0123	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1.65740	1.282	25.16	0.0048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,413.05740	2,510.482	25.16	0.9952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1.63380	1.266	25.20	0.0047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,423.03380	2,520.466	25.20	0.9953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1.68140	1.299	25.11	0.0048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.03270	0.020	36.69	0.0001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			11.48870	7.873	19.92	0.0299	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,994.56660	2,091.519	23.19	0.9912	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			3.16660	2.319	23.19	0.0088	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,392.15900	4,489.712	36.69	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			0.75900	0.512	36.69	0.0014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,891.43270	5,989.220	36.69	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			297.36430	357.006	17.04	0.6286	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			175.19840	138.805	17.14	0.3537	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			316.59840	378.005	17.14	0.6463	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			826.87510	731.984	15.53	0.9156	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			18.27510	21.184	15.53	0.0844	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			1,302.88870	1,397.073	19.92	0.9701	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			32.76430	45.959	15.42	0.1601	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			961.29740	1,049.634	19.09	0.9291	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			29.89740	20.434	19.09	0.0709	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			158.46080	124.887	17.32	0.3254	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			349.86080	414.087	17.32	0.6746	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			185.96430	147.806	17.04	0.3714	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			17.22200	11.146	19.38	0.0416	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,334.27320	1,237.495	19.38	0.9742	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	11.78	Put			5.67320	6.695	19.38	0.0258	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,647.23650	1,743.312	21.56	0.9843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			5.83650	4.112	21.56	0.0157	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			641.36430	556.759	15.42	0.8399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			331.35580	271.040	16.13	0.5731	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			226.22830	278.340	16.62	0.5525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			234.82830	189.140	16.62	0.4475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			329.72630	392.278	17.21	0.6578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			168.32630	133.078	17.21	0.3422	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			1,158.62200	1,250.346	19.38	0.9584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			23.23730	30.085	15.24	0.1146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,020.13060	924.081	17.01	0.9475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			11.53060	13.281	17.01	0.0525	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			436.30730	365.577	15.86	0.6847	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			87.70730	114.777	15.86	0.3153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			142.75580	180.240	16.13	0.4269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			518.30000	441.112	15.67	0.7559	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			377.50370	443.876	17.46	0.6960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			146.10370	114.676	17.46	0.3040	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,117.84730	1,021.439	17.75	0.9583	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			9.24730	10.639	17.75	0.0417	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			731.83730	640.885	15.24	0.8854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			260.60170	316.569	16.83	0.5915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			391.65400	459.063	17.53	0.7064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			140.25400	109.863	17.53	0.2936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			874.84730	779.594	15.90	0.9252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			16.24730	18.794	15.90	0.0748	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			59.70000	80.311	15.67	0.2441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			68.64000	51.249	18.61	0.1552	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			457.86680	529.628	17.84	0.7496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			116.46680	90.428	17.84	0.2504	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			221.70870	177.969	16.72	0.4278	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			243.10870	297.169	16.72	0.5722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			209.20170	167.369	16.83	0.4085	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			131.87440	102.990	17.63	0.2786	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			343.50130	281.841	16.10	0.5873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			134.90130	171.041	16.10	0.4127	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			746.02230	828.651	18.75	0.8753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			54.62230	39.451	18.75	0.1247	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			660.04000	740.449	18.61	0.8448	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			70.12410	52.585	18.60	0.1586	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,895.14570	1,991.911	22.73	0.9897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			3.74570	2.711	22.73	0.0103	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			408.42590	340.209	15.93	0.6574	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			99.82590	129.409	15.93	0.3426	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			413.27440	482.190	17.63	0.7214	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			16.76770	10.822	19.40	0.0405	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,044.31750	2,141.350	23.43	0.9919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			2.91750	2.150	23.43	0.0081	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			496.31170	570.273	18.02	0.7714	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			104.91170	81.073	18.02	0.2286	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			651.52410	731.785	18.60	0.8414	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			1.43070	1.356	30.68	0.0042	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			472.63600	398.879	15.77	0.7179	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			74.03600	98.079	15.77	0.2821	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			23.66150	15.810	19.21	0.0566	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,045.06150	1,135.010	19.21	0.9434	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,168.16770	1,260.022	19.40	0.9595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			1.32540	1.230	27.68	0.0042	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,293.37550	2,390.704	24.60	0.9944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			1.97550	1.504	24.60	0.0056	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			33.13020	22.865	19.03	0.0782	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			924.53020	1,012.065	19.03	0.9218	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,092.83070	3,190.555	30.68	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			9.40590	6.488	20.39	0.0247	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,892.76670	2,990.480	28.96	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			1.36670	1.280	28.96	0.0042	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			13.88920	9.048	19.59	0.0343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,235.28920	1,328.248	19.59	0.9657	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,742.72540	2,840.430	27.68	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			1.39740	1.317	29.82	0.0042	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			45.97550	32.700	18.85	0.1064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			807.37550	891.900	18.85	0.8936	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,752.72790	2,850.433	27.76	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			1.32790	1.233	27.76	0.0042	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,400.80590	1,495.688	20.39	0.9753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,941.65010	5,039.362	36.69	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			50.75240	36.418	18.79	0.1166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			772.15240	855.618	18.79	0.8834	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			20.74390	13.681	19.28	0.0499	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,092.14390	1,182.881	19.28	0.9501	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,992.79740	3,090.517	29.82	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			1.64710	1.598	35.23	0.0043	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			24.93250	16.745	19.19	0.0596	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,026.33250	1,115.945	19.19	0.9404	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,152.85190	3,250.580	31.19	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			1.45190	1.380	31.19	0.0042	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.25010	0.161	36.69	0.0005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,393.10570	2,490.516	25.06	0.9951	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,541.47040	5,639.243	36.69	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.07040	0.043	36.69	0.0001	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			18.16620	11.821	19.35	0.0438	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,139.56620	1,231.021	19.35	0.9562	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,623.04710	3,720.798	35.23	0.9957	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,785.93390	1,882.441	22.21	0.9877	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,041.60320	5,139.330	36.69	0.9996	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			513.70690	583.014	17.85	0.7286	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			143.60690	116.514	17.85	0.2714	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,112.44180	3,208.539	27.69	0.9942	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			2.34180	2.039	27.69	0.0058	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			673.78730	749.598	18.45	0.7921	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			108.18730	87.398	18.45	0.2079	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			929.95540	1,011.630	18.96	0.8559	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			75.45540	60.330	18.96	0.1441	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put			564.74440	633.258	17.72	0.7179	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call			164.64440	136.358	17.72	0.2821	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put			992.03080	1,073.833	18.93	0.8561	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call			78.63080	63.533	18.93	0.1439	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,819.70430	4,916.583	28.90	0.9985	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.80430	0.583	28.90	0.0015	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			100.89640	82.387	18.62	0.1767	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			889.79640	968.387	18.62	0.8233	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put			308.10340	357.228	16.39	0.5234	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call			333.60340	285.628	16.39	0.4766	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put			704.82660	776.392	17.87	0.7474	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call			157.02660	131.292	17.87	0.2526	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,433.51690	1,520.050	19.75	0.9064	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			54.61690	43.650	19.75	0.0936	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,196.16140	1,278.883	19.13	0.8598	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			86.16140	71.283	19.13	0.1402	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			349.04990	302.075	16.35	0.4650	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			359.04990	409.675	16.35	0.5350	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,342.81430	3,439.945	24.81	0.9857	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			7.21430	6.645	24.81	0.0143	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			553.88580	616.084	17.15	0.6504	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			248.28580	212.784	17.15	0.3496	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			717.26530	785.890	17.63	0.7137	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			200.36530	171.390	17.63	0.2863	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			749.36130	817.088	17.60	0.6995	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			226.66130	196.588	17.60	0.3005	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put			480.05680	534.582	16.58	0.5618	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call			370.55680	327.182	16.58	0.4382	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			587.33190	645.605	16.82	0.5961	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			354.13190	314.305	16.82	0.4039	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,587.49930	3,683.061	22.86	0.9787	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			14.29930	11.761	22.86	0.0213	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			333.68240	298.537	17.23	0.3592	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			773.28240	836.937	17.23	0.6408	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		787.24170	719.546	15.41	0.6741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		226.84170	257.946	15.41	0.3259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		330.78030	295.893	17.25	0.3566	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,071.35620	4,167.470	21.93	0.9839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Call		0.00000	444.862	16.30	0.4896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		11.61090	8.954	21.93	0.0159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,081.21090	4,177.353	21.93	0.9841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		11.46730	8.838	21.93	0.0157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,091.06730	4,187.238	21.93	0.9843	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		11.75620	9.070	21.93	0.0161	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		319.42070	285.558	17.33	0.3464	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		912.26680	980.636	17.63	0.6872	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		282.66680	252.236	17.63	0.3128	0.00	0	800
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Put		0.00000	3,312.107	21.45	0.9616	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.50	Call		0.00000	23.707	21.45	0.0384	474,136.00	20,000	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.30	Put		0.00000	533.262	16.30	0.5104	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		144.51650	126.578	19.15	0.1729	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		370.52550	332.159	16.98	0.3912	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		690.12550	750.559	16.98	0.6088	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		348.57320	312.113	17.13	0.3723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		738.17320	800.513	17.13	0.6277	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		809.02070	873.958	17.33	0.6536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		148.63050	170.619	15.07	0.2446	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,406.98270	1,486.309	18.88	0.8022	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		167.38270	147.909	18.88	0.1978	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,221.38030	1,297.642	18.44	0.7661	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		201.78030	179.242	18.44	0.2339	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,554.11650	1,634.978	19.15	0.8271	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		53.21840	63.715	14.66	0.1150	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,364.19810	1,443.262	18.80	0.7942	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		174.59810	154.862	18.80	0.2058	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,802.09160	1,886.556	19.60	0.8618	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		112.49160	98.156	19.60	0.1382	981,565.00	10,000	10,600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		959.03050	882.219	15.07	0.7554	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		225.62480	200.697	18.17	0.2579	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		567.68560	512.660	16.00	0.5419	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		397.28560	441.060	16.00	0.4581	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		756.01490	689.935	15.49	0.6572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		245.61490	278.335	15.49	0.3428	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,363.61840	1,275.315	14.66	0.8850	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		148.46920	130.097	19.10	0.1771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		604.50690	661.211	16.71	0.5718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		414.90690	372.811	16.71	0.4282	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,736.75460	2,828.330	21.09	0.9387	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		47.15460	39.930	21.09	0.0613	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,115.22480	1,189.097	18.17	0.7421	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	13.40	Put		542.04770	595.726	16.50	0.5417	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,706.89030	3,802.459	21.82	0.9761	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		17.29030	14.059	21.82	0.0239	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		179.09040	158.885	18.73	0.2105	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,338.69040	1,417.285	18.73	0.7895	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,528.06920	1,608.497	19.10	0.8229	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		21.12480	17.325	21.67	0.0289	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		640.20260	580.638	15.79	0.5891	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		329.80260	369.038	15.79	0.4109	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,694.86780	4,792.338	21.93	0.9924	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		5.26780	3.938	21.93	0.0076	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		452.44770	407.326	16.50	0.4583	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,213.11390	1,289.201	18.42	0.7643	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,736.37940	3,832.025	21.84	0.9768	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		16.77940	13.625	21.84	0.0232	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		221.76990	197.224	18.21	0.2540	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,131.36990	1,205.624	18.21	0.7460	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,510.72480	3,605.725	21.67	0.9711	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		780.38030	844.294	17.25	0.6434	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,689.60000	986,788.400	21.93	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	21.93	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,121.16530	3,214.718	21.38	0.9578	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		31.56530	26.318	21.38	0.0422	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		203.51390	180.801	18.42	0.2357	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		612.10930	668.152	16.69	0.5621	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		442.10930	399.052	16.69	0.4379	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,816.63190	3,912.694	21.34	0.9771	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		16.63190	13.594	21.34	0.0229	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		428.27880	473.312	16.07	0.4642	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		580.47880	526.312	16.07	0.5358	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,620.88170	1,700.486	18.99	0.7951	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		197.68170	177.086	18.99	0.2049	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,088.07080	4,183.037	22.49	0.9621	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		33.57080	28.137	22.49	0.0379	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		1,045.43210	1,114.281	17.70	0.6736	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		340.93210	309.381	17.70	0.3264	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		806.20740	742.692	15.64	0.6297	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		330.70740	367.592	15.64	0.3703	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		633.14820	687.558	16.59	0.5346	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		528.64820	482.658	16.59	0.4654	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		960.73690	1,025.868	17.37	0.6321	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		413.33690	377.468	17.37	0.3679	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		651.02340	703.933	16.48	0.5106	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		616.32340	567.633	16.48	0.4894	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,323.72180	4,418.582	22.77	0.9507	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		49.02180	42.282	22.77	0.0493	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,356.72540	1,430.179	18.14	0.6931	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			735.38340	680.499	16.20	0.5379	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			576.88340	624.899	16.20	0.4621	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			492.89650	453.602	17.26	0.3944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			984.39650	1,048.002	17.26	0.6056	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,815.68120	3,910.870	22.35	0.9203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			84.18120	76.470	22.35	0.0797	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			149.66670	135.581	20.20	0.1392	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,641.16670	2,729.982	20.20	0.8608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			721.89540	667.774	16.25	0.5307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			593.39540	642.174	16.25	0.4693	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,154.68660	3,247.506	21.13	0.8928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			113.18660	103.106	21.13	0.1072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			82.18890	74.644	22.45	0.0778	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,873.68890	3,969.043	22.45	0.9222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			81.86500	74.345	22.47	0.0775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,883.36500	3,978.745	22.47	0.9225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			82.51630	74.943	22.43	0.0781	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,864.01630	3,959.343	22.43	0.9219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			816.24020	756.959	15.94	0.5797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			487.74020	531.359	15.94	0.4203	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			801.41440	742.920	15.99	0.5723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			502.91440	547.320	15.99	0.4277	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,299.39770	1,217.752	14.99	0.7721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			190.89770	212.152	14.99	0.2279	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			713.03080	659.413	16.28	0.5258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			604.53080	653.813	16.28	0.4742	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			520.88230	479.692	17.11	0.4124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			922.38230	984.092	17.11	0.5876	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,124.09520	1,048.437	15.20	0.7132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			265.59520	292.837	15.20	0.2868	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,855.84470	1,936.193	19.04	0.7766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			254.34470	231.793	19.04	0.2234	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			592.67750	546.796	16.77	0.4569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			784.17750	841.196	16.77	0.5431	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,443.15010	1,357.370	14.83	0.8134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			144.65010	161.770	14.83	0.1866	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,834.58550	1,739.900	14.93	0.8899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			76.08550	84.300	14.93	0.1101	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			661.71100	713.939	16.44	0.4978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			670.21100	619.539	16.44	0.5022	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,227.34060	1,148.023	15.08	0.7491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			218.84060	242.423	15.08	0.2509	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			846.61810	785.761	15.85	0.5948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			458.11810	500.161	15.85	0.4052	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,864.29300	1,944.762	19.06	0.7778	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	15.12	Call			252.79300	230.362	19.06	0.2222	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,862.42580	2,953.819	20.58	0.8764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			130.92580	119.419	20.58	0.1236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,763.59940	1,842.591	18.90	0.7631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			272.09940	248.191	18.90	0.2369	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			910.34550	846.306	15.67	0.6251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			401.84550	440.706	15.67	0.3749	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,616.52450	1,523.912	14.73	0.8535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			108.02450	118.312	14.73	0.1465	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			791.66440	733.690	16.02	0.5673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			513.16440	558.090	16.02	0.4327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,748.09800	3,843.088	22.22	0.9180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			86.59800	78.688	22.22	0.0820	1,259,008.00	16,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			441.52730	406.434	17.57	0.3605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,113.02730	1,180.834	17.57	0.6395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,777.05070	3,872.125	22.28	0.9190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			85.55070	77.725	22.28	0.0810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			449.67880	413.870	17.52	0.3660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,091.17880	1,158.270	17.52	0.6340	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,602.65650	4,697.846	22.63	0.9515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			51.15650	43.446	22.63	0.0485	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			466.46710	429.194	17.41	0.3771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,047.96710	1,113.594	17.41	0.6229	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,709.52460	3,804.397	22.15	0.9166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			88.02460	79.997	22.15	0.0834	2,719,901.40	34,000	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			358.87370	329.902	18.19	0.3022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,380.37370	1,454.302	18.19	0.6978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,411.84530	3,505.707	21.60	0.9049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			100.34530	91.307	21.60	0.0951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			365.22540	335.778	18.14	0.3069	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,558.74850	4,653.544	22.63	0.9479	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			55.84850	47.544	22.63	0.0521	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			664.51940	716.505	16.45	0.4953	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			681.61940	630.505	16.45	0.5047	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,132.75020	1,197.152	17.33	0.6010	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			564.35020	522.252	17.33	0.3990	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,119.02540	1,182.972	17.29	0.5963	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			574.92540	532.172	17.29	0.4037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,150.59490	1,079.806	15.52	0.6513	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			446.89490	484.506	15.52	0.3487	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,109.36860	2,189.626	18.93	0.7469	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			353.06860	324.926	18.93	0.2531	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,823.38900	1,899.483	18.52	0.7077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,954.64410	4,050.052	21.85	0.8806	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,964.16570	4,059.604	21.86	0.8810	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			158.82750	145.803	21.83	0.1198	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,945.12750	4,040.503	21.83	0.8802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,663.85890	1,738.625	18.27	0.6828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			457.55890	423.925	18.27	0.3172	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			158.34410	145.352	21.85	0.1194	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			417.08900	384.783	18.52	0.2923	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			956.27320	894.456	16.07	0.5724	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			632.57320	679.156	16.07	0.4276	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			590.72080	635.443	15.96	0.4113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			994.42080	930.743	15.96	0.5887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			157.86570	144.904	21.86	0.1190	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,386.94640	2,468.930	19.17	0.7575	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			358.24640	329.930	19.17	0.2425	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,726.51280	1,801.077	18.24	0.6709	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			507.81280	472.077	18.24	0.3291	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,278.37780	1,343.440	17.38	0.5813	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			693.17780	647.140	17.38	0.4187	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,209.14430	1,272.376	17.23	0.5642	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			732.34430	684.276	17.23	0.4358	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,062.78550	1,000.345	16.42	0.5581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			806.38550	857.645	16.42	0.4419	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,356.99630	1,278.737	15.63	0.6624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			510.59630	546.037	15.63	0.3376	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,846.73910	2,933.179	19.68	0.7725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			363.13910	335.879	19.68	0.2275	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			245.05420	227.018	21.58	0.1556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,058.65420	4,154.318	21.58	0.8444	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			246.29230	228.182	21.55	0.1564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,039.89230	4,135.482	21.55	0.8436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			2,916.68690	2,806.451	12.29	0.9670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			20.28690	23.751	12.29	0.0330	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			245.67360	227.599	21.56	0.1560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,049.27360	4,144.899	21.56	0.8440	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,440.07290	1,507.688	17.70	0.5635	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			838.17290	788.488	17.70	0.4365	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			843.23840	795.041	17.99	0.4230	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,609.13840	1,680.441	17.99	0.5770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			840.36480	792.301	18.00	0.4219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,616.26480	1,687.701	18.00	0.5781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			846.13000	797.799	17.98	0.4242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,602.03000	1,673.199	17.98	0.5758	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,607.58950	1,679.078	18.00	0.5527	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			965.58950	913.878	18.00	0.4473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			964.78340	914.225	18.22	0.4353	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,759.38340	1,834.025	18.22	0.5647	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			961.87180	911.438	18.23	0.4342	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,766.47180	1,841.238	18.23	0.5658	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			967.70560	917.023	18.21	0.4364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,752.30560	1,826.823	18.21	0.5636	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,766.95500	1,841.881	18.21	0.5442	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,084.95500	1,030.781	18.21	0.4558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,085.77170	1,032.350	18.39	0.4453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,916.07170	1,993.950	18.39	0.5547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,082.83970	1,029.543	18.40	0.4443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,923.13970	2,001.143	18.40	0.5557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,088.71320	1,035.173	18.38	0.4463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,909.01320	1,986.773	18.38	0.5537	0.00	0	0
Total \$ / R Option												12,415,850.58	110,200	1,802,547
Total \$ / R												1,291,211,428.18	207,945	2,853,752
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.01080		13.10860			0.0000	13,010.80	1	575
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.21160		13.31040			0.0000	0.00	0	22
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.40560		13.50850			0.0000	0.00	0	47
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.59530		13.70370			0.0000	0.00	0	3
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			13.78270		13.89640			0.0000	0.00	0	147
Total \$ / R MAXI Future												13,010.80	1	794
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			149.68160	143.085	32.22	0.0042	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			327,289.68160	337,063.085	32.22	0.9958	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			150.07370	143.525	32.31	0.0042	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			328,290.07370	338,063.525	32.31	0.9958	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			149.29660	142.648	32.14	0.0042	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			326,289.29660	336,062.648	32.14	0.9958	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			9,849.00070	8,578.760	19.85	0.1226	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			193,809.00070	202,418.760	19.85	0.8774	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			9,762.48110	8,502.348	19.86	0.1216	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			194,722.48110	203,342.348	19.86	0.8784	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			9,936.33670	8,655.756	19.83	0.1236	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			192,896.33670	201,495.756	19.83	0.8764	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			57,472.43440	52,999.397	16.85	0.4460	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			81,622.43440	87,439.397	16.85	0.5540	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			57,119.89140	52,669.784	16.87	0.4438	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			82,269.89140	88,109.784	16.87	0.5562	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			57,827.16380	53,331.114	16.83	0.4481	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			80,977.16380	86,771.114	16.83	0.5519	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			80,951.34810	75,503.212	16.56	0.5056	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			82,581.34810	87,973.212	16.56	0.4944	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			80,553.55470	75,126.420	16.57	0.5037	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			83,183.55470	88,596.420	16.57	0.4963	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			81,350.62690	75,881.935	16.55	0.5075	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			81,980.62690	87,351.935	16.55	0.4925	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			94,442.29500	88,693.355	16.80	0.5102	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		13.93	Put			97,802.29500	103,423.355	16.80	0.4898	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Call			94,053.02410	88,322.897	16.81	0.5086	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			98,413.02410	104,052.897	16.81	0.4914	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			94,833.25040	89,065.457	16.79	0.5118	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			97,193.25040	102,795.457	16.79	0.4882	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												13,010.80	1	794
£ / R	On 31/05/2017	Foreign Exchange Future				16.79870		16.95950			0.0000	33,597.40	2	69
£ / R	On 19/06/2017	Foreign Exchange Future				16.86130		17.02670			0.0000	33,908,074.30	2,011	50,104
£ / R	On 18/09/2017	Foreign Exchange Future				17.17100		17.33710			0.0000	171,710.00	10	3,483
£ / R	On 18/12/2017	Foreign Exchange Future				17.47300		17.64550			0.0000	0.00	0	1,715
Total £ / R Future												34,113,381.70	2,023	55,371
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Put			528.56220	673.769	21.05	0.9016	0.00	0	0
£ / R	On 31/05/2017	Foreign Exchange Option		17.45	Call			38.06220	22.469	21.05	0.0984	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			0.14770	0.113	37.79	0.0003	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,003.44770	7,168.813	37.79	0.9997	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			0.14530	0.111	37.79	0.0003	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			7,013.44530	7,178.811	37.79	0.9997	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			0.15010	0.114	37.79	0.0003	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			6,993.45010	7,158.814	37.79	0.9997	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			92.65240	136.112	15.80	0.2964	0.00	0	500
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			619.35240	497.412	15.80	0.7036	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			612.03040	736.991	17.59	0.7789	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			138.73040	98.291	17.59	0.2211	0.00	0	300
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			1,981.92790	2,146.234	21.74	0.9788	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			8.62790	7.534	21.74	0.0212	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			397.24820	341.741	17.05	0.3300	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,060.14820	1,170.741	17.05	0.6700	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			394.41880	339.267	17.07	0.3280	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,067.31880	1,178.267	17.07	0.6720	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			400.10040	344.257	17.04	0.3319	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,053.00040	1,163.257	17.04	0.6681	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			20.00960	14.554	21.47	0.0152	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			7,514.50960	7,681.554	21.47	0.9848	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			19.87930	14.454	21.47	0.0151	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,524.37930	7,691.454	21.47	0.9849	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			19.74990	14.355	21.47	0.0150	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,534.24990	7,701.355	21.47	0.9850	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												34,113,381.70	2,023	56,771
¥ / R	On 19/06/2017	Foreign Exchange Future				0.11625		0.11807			0.0000	0.00	0	122

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 Future			0.11856		0.12040			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12085		0.12275			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	122
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.18320	0.149	29.24	0.0006	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,192.68320	3,375.149	29.24	0.9994	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00550	0.005	29.24	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,192.50550	4,375.005	29.24	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00010	0.000	29.24	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,192.50010	5,375.000	29.24	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			11.55160	9.187	24.08	0.0166	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,971.25160	4,153.087	24.08	0.9834	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			3.12770	2.458	24.08	0.0050	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,962.82770	5,146.358	24.08	0.9950	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			38.57400	31.184	24.08	0.0487	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,998.27400	3,175.084	24.08	0.9513	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			836.04110	738.682	19.19	0.5483	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			561.24110	653.482	19.19	0.4517	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			466.87630	406.261	20.67	0.3484	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,192.07630	1,321.061	20.67	0.6516	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,443.47930	1,297.673	17.48	0.7820	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			168.67930	212.473	17.48	0.2180	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	122
€ / R	On	31/05/2017	Foreign Exchange Future			14.50660		14.67160			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.56540		14.73520			0.0000	39,690,715.00	2,725	69,729
€ / R	On	18/09/2017	Foreign Exchange Future			14.86380		15.03410			0.0000	9,557,423.40	643	6,982
€ / R	On	18/12/2017	Foreign Exchange Future			15.15770		15.33340			0.0000	0.00	0	4,653
€ / R	On	19/03/2018	Foreign Exchange Future			15.45310		15.63580			0.0000	0.00	0	4,010
Total € / R Future												49,248,138.40	3,368	85,378
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			81.26000	151.102	15.26	0.5648	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			192.86000	97.702	15.26	0.4352	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.28030	0.712	35.03	0.0018	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,456.08030	4,625.312	35.03	0.9982	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.28440	0.699	35.03	0.0018	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			35.37220	61.882	14.28	0.1970	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,466.08440	4,635.299	35.03	0.9982	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.27620	0.726	35.03	0.0019	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,446.07620	4,615.326	35.03	0.9981	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,532.89790	1,699.707	19.58	0.9813	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			8.09790	5.107	19.58	0.0187	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			660.57220	517.282	14.28	0.8030	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			15.41110	12.159	22.18	0.0186	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,441.31110	4,608.359	22.18	0.9814	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			15.32470	12.023	22.18	0.0185	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,451.22470	4,618.223	22.18	0.9815	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			15.23860	11.889	22.18	0.0183	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,461.13860	4,628.089	22.18	0.9817	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			149.17230	130.325	19.13	0.1270	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,875.77230	3,032.625	19.13	0.8730	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			148.36210	129.619	19.15	0.1264	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,884.96210	3,041.919	19.15	0.8736	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			149.99020	131.037	19.12	0.1276	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,866.59020	3,023.337	19.12	0.8724	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			25.40880	19.915	21.92	0.0225	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,102.00880	6,272.215	21.92	0.9775	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,512.38510	1,371.557	14.38	0.7841	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			178.98510	213.857	14.38	0.2159	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,440.55830	1,571.173	17.08	0.7060	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			383.95830	338.873	17.08	0.2940	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			476.17880	546.015	14.86	0.3582	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,151.75680	1,046.320	15.07	0.6033	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			565.95680	643.220	15.07	0.3967	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,256.25260	1,143.770	14.87	0.6399	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			480.45260	550.670	14.87	0.3601	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,250.56340	1,138.451	14.88	0.6379	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			484.76340	555.351	14.88	0.3621	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,261.97880	1,149.115	14.86	0.6418	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												49,248,138.40	3,368	127,026
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.70350		9.82450			0.0000	194,070.00	20	29,778
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.84030		9.96310			0.0000	0.00	0	2,390
AU\$ / R	On	18/12/2017	Foreign Exchange Future			9.97440		10.10040			0.0000	0.00	0	1,153
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.23580		10.36960			0.0000	0.00	0	1,499
Total AU\$ / R Future												194,070.00	20	34,820
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,235.94760	2,356.806	27.21	0.9985	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.44450	0.303	27.28	0.0015	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,245.94450	2,366.803	27.28	0.9985	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.45070	0.310	27.14	0.0016	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,225.95070	2,346.810	27.14	0.9984	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.44760	0.306	27.21	0.0015	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			11.05040	10.535	19.02	0.0270	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,227.95040	2,350.235	19.02	0.9730	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			11.05080	10.536	19.08	0.0269	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,237.95080	2,360.236	19.08	0.9731	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	18/09/2017	Foreign Exchange Option	12.17	Call			11.05040	10.535	18.96	0.0271	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,217.95040	2,340.235	18.96	0.9729	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			55.52830	46.004	16.17	0.0863	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,825.12830	1,941.604	16.17	0.9137	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			54.92160	45.501	16.19	0.0854	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,834.52160	1,951.101	16.19	0.9146	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			56.14220	46.513	16.16	0.0871	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,815.74220	1,932.113	16.16	0.9129	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			631.19090	704.683	13.03	0.5513	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			498.48220	437.456	13.01	0.4541	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			618.88220	691.656	13.01	0.5459	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			494.62260	433.954	13.02	0.4514	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			625.02260	698.154	13.02	0.5486	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			490.79090	430.483	13.03	0.4487	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												194,070.00	20	34,820
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.68280		9.72370			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.84850		9.88970			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.01070		10.05400			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.60520	0.585	25.90	0.0030	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,016.90520	2,057.785	25.90	0.9970	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.60350	0.582	25.99	0.0029	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,026.90350	2,067.782	25.99	0.9971	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.60690	0.588	25.81	0.0030	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,006.90690	2,047.788	25.81	0.9970	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			35.46240	31.058	16.46	0.0779	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,435.76240	1,472.558	16.46	0.9221	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			34.81800	30.467	16.46	0.0766	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,445.11800	1,481.967	16.46	0.9234	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			36.11800	31.658	16.45	0.0792	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,426.41800	1,463.158	16.45	0.9208	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			255.06330	241.220	14.81	0.3428	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			741.06330	770.520	14.81	0.6572	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			252.41450	238.753	14.83	0.3399	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			748.41450	778.054	14.83	0.6601	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			257.73940	243.713	14.79	0.3457	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			733.73940	763.013	14.79	0.6543	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.34100		13.50850			0.0000	0.00	0	1,356

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 Future			13.62410		13.79990			0.0000	13,624,100.00	1,000	1,000
CHF / R	On	18/12/2017	Foreign Exchange Future			13.90970		14.09100			0.0000	6,954,850.00	500	500
Total CHF / R Future												20,578,950.00	1,500	2,856
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			2.87560	2.266	26.44	0.0075	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,374.37560	2,541.266	26.44	0.9925	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			2.84100	2.238	26.49	0.0074	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,384.34100	2,551.238	26.49	0.9926	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			2.91090	2.294	26.40	0.0076	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,364.41090	2,531.294	26.40	0.9924	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			118.75780	93.747	18.63	0.1351	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,708.85780	1,859.647	18.63	0.8649	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			117.47000	92.733	18.64	0.1339	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,717.57000	1,868.633	18.64	0.8661	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			120.05830	94.773	18.62	0.1363	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,700.15830	1,850.673	18.62	0.8637	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			703.98980	616.616	16.06	0.4958	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			642.98980	736.916	16.06	0.5042	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			699.59700	612.783	16.07	0.4935	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			648.59700	743.083	16.07	0.5065	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			708.41100	620.471	16.04	0.4981	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			637.41100	730.771	16.04	0.5019	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												20,578,950.00	1,500	2,856
CNH / R	On	19/06/2017	Foreign Exchange Future			1.88760		1.90140			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.90350		1.91740			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.91940		1.93390			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,588.45720	3,726.147	26.02	0.9947	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			2.96830	2.606	25.42	0.0064	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,388.96830	3,526.605	25.42	0.9936	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			2.69740	2.362	25.72	0.0058	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,488.69740	3,626.362	25.72	0.9942	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			2.45720	2.147	26.02	0.0053	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			125.08890	106.943	17.55	0.1199	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,451.08890	2,571.943	17.55	0.8801	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			115.91230	98.785	17.63	0.1119	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,541.91230	2,663.785	17.63	0.8881	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			134.98520	115.759	17.48	0.1284	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,360.98520	2,480.759	17.48	0.8716	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			916.23420	989.653	15.20	0.5142	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			811.93570	744.448	15.27	0.4683	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			972.93570	1,050.448	15.27	0.5317	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			772.46250	706.952	15.34	0.4511	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,033.46250	1,112.952	15.34	0.5489	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			855.23420	783.653	15.20	0.4858	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			1.96330		1.98580			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			1,780.13370	2,001.442	23.28	0.9339	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			36.06920	30.804	23.57	0.0594	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,878.06920	2,097.804	23.57	0.9406	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			34.23950	27.592	23.86	0.0535	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,976.23950	2,194.592	23.86	0.9465	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			38.13370	34.442	23.28	0.0661	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			1.67150		1.68430			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.70090		1.71380			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72890		1.74220			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			3.23940	2.845	25.13	0.0078	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,860.23940	2,987.845	25.13	0.9922	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			2.92810	2.563	25.49	0.0070	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,959.92810	3,087.563	25.49	0.9930	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			3.59590	3.167	24.77	0.0088	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,760.59590	2,888.167	24.77	0.9912	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			131.15240	116.124	20.11	0.1264	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,493.15240	2,607.124	20.11	0.8736	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			123.10980	108.960	20.26	0.1193	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,585.10980	2,699.960	20.26	0.8807	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			139.79400	123.830	19.96	0.1341	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,401.79400	2,514.830	19.96	0.8659	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			747.85000	690.292	16.73	0.4511	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,025.85000	1,101.292	16.73	0.5489	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			713.48290	658.023	16.86	0.4344	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,091.48290	1,169.023	16.86	0.5656	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			783.94450	724.216	16.59	0.4682	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			961.94450	1,035.216	16.59	0.5318	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12550		0.12600			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12530		0.12500			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12510		0.12480			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.12430		0.13000			0.0000	284,647.00	2,290	1,145
Total KES / R Future												284,647.00	2,290	2,527
Total KES / R												284,647.00	2,290	2,527
NOK/R	On	19/06/2017	Foreign Exchange Future			1.55370		1.57260			0.0000	0.00	0	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.58020		1.59920			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.11800		9.20690			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.24080		9.33080			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.36070		9.45260			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			0.77370	0.653	25.16	0.0035	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,743.87370	1,832.653	25.16	0.9965	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.75830	0.647	25.25	0.0035	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,753.85830	1,842.646	25.25	0.9965	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.78950	0.659	25.08	0.0036	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,733.88950	1,822.659	25.08	0.9964	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,287.25000	1,369.769	16.53	0.9192	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			37.30060	29.966	16.53	0.0794	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,296.50060	1,379.166	16.53	0.9206	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			38.81410	31.184	16.52	0.0822	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,278.01410	1,360.384	16.52	0.9178	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			38.05000	30.569	16.53	0.0808	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			784.06280	885.783	22.29	0.5747	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			438.09150	442.124	22.27	0.4228	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			795.49150	891.424	22.27	0.5772	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			439.53360	437.793	22.24	0.4202	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			806.93360	897.093	22.24	0.5798	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			436.66280	446.483	22.29	0.4253	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / 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
PULA / R	On	19/06/2017	Foreign Exchange Future			1.26980		1.27400			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28510		1.28920			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29940		1.30390			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			1,060.00000	1,102.000		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			1,160.00000	1,202.000		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			1,260.00000	1,302.000		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			808.00000	849.000		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			908.00000	949.000		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			708.00000	749.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			39.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	6.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			61.00000	106.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			161.00000	206.000		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			1.29590		1.29890			0.0000	0.00	0	8,108
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.29970		1.30250			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.30340		1.30630			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,108
Total QUANTO £ / \$												0.00	0	8,108
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.11950		1.12410			0.0000	55,975.00	50	152
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.12510		1.12950			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13070		1.13510			0.0000	0.00	0	0
Total QUANTO € / \$ Future												55,975.00	50	152
Total QUANTO € / \$												55,975.00	50	152
RAIN	On	19/06/2017	Foreign Exchange Future			22,316.41000		22,542.07000			0.0000	0.00	0	0
Total RAIN Future												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 RAIN									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Future			9.37020		9.44490			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			4.93720	3.839	20.90	0.0203	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			1,080.03720	1,153.639	20.90	0.9797	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			4.80310	3.737	20.96	0.0198	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			1,089.90310	1,163.537	20.96	0.9802	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			5.07530	3.944	20.84	0.0209	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			1,070.17530	1,143.744	20.84	0.9791	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			3.62360		3.65140			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			0.59620	0.484	24.41	0.0064	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			619.19620	646.884	24.41	0.9936	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			0.56710	0.461	24.59	0.0061	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			629.16710	656.861	24.59	0.9939	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			0.62740	0.507	24.24	0.0068	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			609.22740	636.907	24.24	0.9932	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			1.38220		1.39120			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.35620		1.36230			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.33070		1.33890			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 383 283 750.50	106,997	1,248,330
Total Options									12 415 850.58	110,200	1,845,595
Grand Total:									1,395,699,601.08	217,197	3,093,925