



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: 03/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/04/2017 Foreign Exchange Future			13.49930		13.40970			0.0000	342,882,220.00	25,400	0
\$ / R On 04/04/2017 Foreign Exchange Future			13.49640		13.40970			0.0000	404,892,000.00	30,000	30,000
\$ / R On 10/04/2017 Foreign Exchange Future			13.50570		13.42110			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.50800		13.42340			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			13.51030		13.42570			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.51260		13.42800			0.0000	3,229,511.40	239	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.52450		13.43970			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			13.52920		13.44440			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.53160		13.44670			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.53870		13.56440			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.54100		13.45600			0.0000	541,640.00	40	20
\$ / R On 28/04/2017 Foreign Exchange Future			13.54810		13.46300			0.0000	0.00	0	2,057
\$ / R On 02/05/2017 Foreign Exchange Future			13.55760		13.47230			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.56230		13.47700			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.57890		13.49330			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.61440		13.52830			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.62620		13.53990			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			13.67110		13.58430			0.0000	8,242,634,296.40	602,924	758,156
\$ / R On 28/06/2017 Foreign Exchange Future			13.69230		13.60540			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.69700		13.61010			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.72530		13.63810			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/07/2017	Foreign Exchange Future			13.74650		13.65900			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.75590		13.66840			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.76060		13.67300			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.77010		13.68230			0.0000	0.00	0	2,885
\$ / R	On	11/08/2017	Foreign Exchange Future			13.79600		13.70800			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.83850		13.74990			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.88560		13.79650			0.0000	44,253,407.20	3,187	52,880
\$ / R	On	27/09/2017	Foreign Exchange Future			13.90680		13.81750			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.90920		13.81980			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.96800		13.87760			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.97740		13.88680			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			14.01730		13.92600			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.05260		13.96060			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.09960		14.00680			0.0000	5,357,848.00	380	114,602
\$ / R	On	22/12/2017	Foreign Exchange Future			14.10900		14.01600			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.23360		14.13710			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.23830		14.14160			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.31350		14.21450			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.40180		14.29990			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.44040		14.33720			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.45010		14.34650			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.53230		14.42570			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.66770		14.55610			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.75230		14.63760			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.89000		14.77030			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.96500		14.84250			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.11240		14.98460			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.19220		15.06140			0.0000	0.00	0	0
Total \$ / R Future												9,043,790,923.00	662,170	967,456
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Call			633.38130	699.300	29.20	1.0000	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Put			23.68130	0.000	29.20	0.0000	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			55.70570	0.000	29.20	0.0000	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			325.40570	359.300	29.20	1.0000	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			376.99430	419.300	29.20	1.0000	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			47.29430	0.000	29.20	0.0000	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			71.94080	0.000	29.20	0.0000	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			251.64080	269.300	29.20	1.0000	0.00	0	0
\$ / R	On	04/04/2017	Foreign Exchange Option	13.00	Put			49.75310	3.774	39.47	0.0341	0.00	0	0
\$ / R	On	04/04/2017	Foreign Exchange Option	13.00	Call			459.45310	500.174	39.47	0.9659	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			66.24300	47.670	28.78	0.1642	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			487.34300	553.370	28.78	0.8358	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			21.39020	18.881	32.41	0.0693	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			792.49020	874.581	32.41	0.9307	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			635.83190	543.457	27.64	0.8212	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			184.05800	187.308	24.73	0.5117	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			433.44920	342.868	26.18	0.6831	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			104.54920	98.568	26.18	0.3169	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			56.93190	49.157	27.64	0.1788	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			91.27540	63.306	27.97	0.2099	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			412.37540	469.006	27.97	0.7901	0.00	0	80,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			140.83350	95.607	26.75	0.2965	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			311.93350	351.307	26.75	0.7035	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			262.95800	181.608	24.73	0.4883	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			592.79330	493.817	26.05	0.7873	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			76.19330	61.817	26.05	0.2127	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,597.39620	3,510.614	52.33	0.9972	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			3.09620	0.914	52.33	0.0028	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			83.75150	65.575	25.42	0.2170	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			608.05150	505.275	25.42	0.7830	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			473.63860	374.910	24.98	0.6859	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			119.33860	105.210	24.98	0.3141	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			386.50310	293.236	24.67	0.6045	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			152.20310	143.536	24.67	0.3955	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			291.57140	208.828	24.12	0.4827	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			219.57140	221.428	24.12	0.5173	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put			74.29670	55.616	25.69	0.1760	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call			502.29670	568.216	25.69	0.8240	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			606.67850	506.750	25.75	0.7609	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			94.67850	79.350	25.75	0.2391	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			999.74080	910.399	26.29	0.8723	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			49.44080	44.899	26.29	0.1277	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			54.98680	32.237	19.76	0.1130	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			639.38680	701.437	19.76	0.8870	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			928.70510	842.063	25.03	0.8361	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			65.40510	63.663	25.03	0.1639	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put			0.00000	281.508	20.88	0.5025	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call			0.00000	260.208	20.88	0.4975	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,244.98190	2,157.508	29.68	0.9764	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			10.98190	8.508	29.68	0.0236	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,623.66750	1,535.332	25.48	0.9524	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			19.66750	16.332	25.48	0.0476	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put			117.76140	74.455	18.65	0.2081	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call			513.76140	555.455	18.65	0.7919	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			176.90390	180.403	21.80	0.3717	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			520.90390	439.403	21.80	0.6283	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			276.83190	292.212	20.48	0.5340	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			320.83190	251.212	20.48	0.4660	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,220.61300	3,134.019	36.86	0.9878	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			6.61300	5.019	36.86	0.0122	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			112.10120	109.670	23.12	0.2469	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			756.10120	668.670	23.12	0.7531	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			20.99810	17.577	25.08	0.0514	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,564.99810	1,476.577	25.08	0.9486	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put			105.49780	62.220	17.65	0.1795	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call			568.49780	610.320	17.65	0.8205	0.00	0	1,500
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			866.07750	781.833	23.22	0.7817	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			99.07750	99.933	23.22	0.2183	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put			369.59930	300.340	19.62	0.4902	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Call			281.89930	297.940	19.62	0.5098	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			914.33640	986.440	19.22	0.9160	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			42.03640	28.840	19.22	0.0840	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			52.32770	34.012	18.12	0.1013	1,020,360.00	30,000	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			804.62770	871.612	18.12	0.8987	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			432.41500	360.461	19.89	0.5327	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			259.41500	272.761	19.89	0.4673	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			366.54940	302.787	19.00	0.4596	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			339.84940	361.687	19.00	0.5404	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			384.66430	327.624	18.54	0.4385	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			412.96430	442.024	18.54	0.5615	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,467.27070	2,381.553	24.76	0.9499	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			25.57070	25.953	24.76	0.0501	0.00	0	60
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			144.63730	114.284	17.07	0.2105	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			754.53730	810.484	17.07	0.7895	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			84.63200	84.701	22.89	0.1243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,020.33200	1,933.601	22.89	0.8757	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			83.86510	83.898	22.91	0.1232	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,029.56510	1,942.798	22.91	0.8768	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			85.40760	85.514	22.87	0.1253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			63.47680	49.476	15.79	0.1018	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			261.12630	269.708	19.85	0.3411	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,821.61250	1,907.958	18.40	0.9644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			17.31250	16.858	18.40	0.0356	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,335.66700	1,251.947	21.25	0.7671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			169.96700	173.047	21.25	0.2329	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,147.77680	1,220.576	15.79	0.8982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			832.74150	885.590	16.58	0.7824	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			232.62040	190.960	16.95	0.2786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			716.92040	762.060	16.95	0.7214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			304.85070	256.167	17.31	0.3393	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			619.15070	657.266	17.31	0.6607	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			926.82630	848.608	19.85	0.6589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			47.62830	37.182	15.60	0.0811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,506.95270	1,593.586	16.56	0.9498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			22.65270	22.486	16.56	0.0502	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			945.30090	1,006.207	16.28	0.8314	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			121.00090	95.107	16.28	0.1686	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			168.44150	134.490	16.58	0.2176	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			1,027.92670	1,094.300	16.07	0.8618	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			337.83210	286.350	17.46	0.3647	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			582.13210	617.450	17.46	0.6353	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,605.05660	1,691.589	17.14	0.9550	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			20.75660	20.489	17.14	0.0450	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,231.92830	1,308.282	15.60	0.9189	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			256.82990	212.661	17.08	0.2998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			347.59590	295.326	17.50	0.3720	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			571.89590	606.426	17.50	0.6280	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,363.79390	1,447.107	15.70	0.9404	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			29.49390	26.007	15.70	0.0596	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			93.62670	73.200	16.07	0.1382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			422.53330	443.336	18.25	0.5067	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			393.37720	337.656	17.69	0.4047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			527.67720	558.756	17.69	0.5953	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			698.84810	742.732	17.01	0.7108	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			244.54810	201.632	17.01	0.2892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			681.12990	723.761	17.08	0.7002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			556.82370	590.188	17.56	0.6171	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			846.38950	900.158	16.54	0.7888	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			162.08950	129.058	16.54	0.2112	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			602.65350	533.876	18.54	0.5269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			386.95350	404.976	18.54	0.4731	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			538.23330	472.236	18.25	0.4933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			426.26400	447.360	18.23	0.5101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,552.39020	1,468.534	21.95	0.8078	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			136.69020	139.634	21.95	0.1922	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			916.41180	975.194	16.35	0.8197	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			132.11180	104.095	16.35	0.1803	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			362.52370	309.088	17.56	0.3829	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			258.85170	267.304	19.88	0.3386	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,684.62650	1,599.710	22.22	0.8303	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			118.92650	120.810	22.22	0.1697	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			420.08990	362.518	17.79	0.4227	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			504.38990	533.618	17.79	0.5773	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			531.96400	466.260	18.23	0.4899	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			46.16780	44.830	24.12	0.0699	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			982.28670	1,045.751	16.18	0.8456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			107.98670	84.651	16.18	0.1544	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			289.77440	300.419	19.50	0.3730	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			835.47440	759.319	19.50	0.6270	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			934.55170	856.204	19.88	0.6614	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			62.83490	61.994	23.49	0.0939	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,910.14660	1,823.896	22.67	0.8625	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			94.44660	94.996	22.67	0.1375	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			324.62030	337.857	19.12	0.4103	67,571.34	200	600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		740.32030	666.757	19.12	0.5897	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,661.86780	2,573.730	24.12	0.9301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		210.19710	215.672	20.56	0.2822	12,129,410.15	56,240	99,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,470.70130	2,382.800	23.76	0.9173	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		55.00130	53.900	23.76	0.0827	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		243.51210	251.101	20.08	0.3212	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		989.21210	910.001	20.08	0.6788	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,328.53490	2,240.894	23.49	0.9061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		50.37250	49.140	23.94	0.0760	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		363.85120	380.085	18.75	0.4504	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		649.55120	578.985	18.75	0.5496	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,337.97640	2,250.315	23.50	0.9069	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		62.27640	61.415	23.50	0.0931	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,125.89710	1,044.572	20.56	0.7178	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,479.30820	4,393.497	29.17	0.9776	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		376.87670	394.115	18.63	0.4632	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		622.57670	553.015	18.63	0.5368	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		277.44700	287.196	19.65	0.3595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		873.14700	796.096	19.65	0.6405	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,566.07250	2,478.040	23.94	0.9240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		33.50180	31.293	25.62	0.0488	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		294.86800	305.887	19.44	0.3786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		820.56800	744.787	19.44	0.6214	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,719.63380	2,631.343	24.23	0.9336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		43.93380	42.443	24.23	0.0664	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		13.60820	14.597	29.17	0.0224	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,001.89070	1,915.233	22.85	0.8736	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,072.61980	4,986.315	29.17	0.9878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		6.91980	7.415	29.17	0.0122	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		265.67980	274.585	19.79	0.3463	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		911.37980	833.485	19.79	0.6537	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,179.20180	3,090.193	25.62	0.9512	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,456.97010	1,372.238	21.64	0.7909	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,577.88060	4,491.964	29.17	0.9797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		12.18060	13.064	29.17	0.0203	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		779.70360	829.055	16.74	0.7559	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		195.40360	157.955	16.74	0.2441	631,819.20	4,000	8,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		86.19070	86.333	22.85	0.1264	9,496,630.00	110,000	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,011.10760	1,924.414	22.87	0.8747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		66.89610	66.206	23.36	0.0997	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,262.59610	2,175.106	23.36	0.9003	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,127.67050	6,041.003	29.17	0.9961	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		1.97050	2.103	29.17	0.0039	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		151.27010	153.338	21.64	0.2091	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		433.42500	375.091	17.66	0.4177	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		538.82500	567.391	17.66	0.5823	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,691.98940	2,603.652	24.09	0.9194	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			57.38940	55.952	24.09	0.0806	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			552.56400	485.985	18.06	0.4833	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			462.66400	482.985	18.06	0.5167	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,360.12690	4,274.377	26.17	0.9715	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			18.22690	19.677	26.17	0.0285	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			412.19860	427.750	18.44	0.4522	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			724.09860	652.450	18.44	0.5478	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,181.95130	1,101.292	19.79	0.6835	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			280.95130	287.792	19.79	0.3165	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			980.36440	903.806	19.04	0.6230	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			348.76440	359.706	19.04	0.3770	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			781.41760	823.280	16.61	0.6889	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			313.01760	267.380	16.61	0.3111	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,930.41180	2,845.005	23.59	0.9063	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			73.41180	75.605	23.59	0.0937	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			460.09550	404.334	17.19	0.4027	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			633.09550	664.934	17.19	0.5973	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			586.76900	524.107	17.54	0.4655	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			549.06900	574.207	17.54	0.5345	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			612.37660	550.224	17.48	0.4665	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			570.37660	596.224	17.48	0.5335	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			481.63390	428.978	16.79	0.3878	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			731.53390	767.478	16.79	0.6122	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,184.16280	3,096.060	23.09	0.8965	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			94.06280	94.560	23.09	0.1035	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,240.40950	1,302.189	15.57	0.8052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			193.90950	166.589	15.57	0.1948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			672.51650	703.472	17.08	0.5542	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			636.01650	577.872	17.08	0.4458	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,751.21810	2,663.764	21.98	0.8511	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,674.81500	3,586.787	23.71	0.9057	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			90.90090	91.973	23.73	0.0939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,684.40090	3,596.373	23.73	0.9061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			91.73170	92.801	23.69	0.0947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,665.23170	3,577.201	23.69	0.9053	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			419.61260	433.106	18.64	0.3797	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			1,010.86610	939.244	18.20	0.5767	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			477.36610	494.844	18.20	0.4233	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,135.41520	1,060.752	18.54	0.6107	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			431.91520	446.352	18.54	0.3893	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			91.31500	92.386	23.71	0.0943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			325.64050	333.759	19.60	0.3036	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,428.68820	1,496.542	15.29	0.8566	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			132.18820	110.942	15.29	0.1434	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			981.13330	1,031.882	16.01	0.7131	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			324.63330	286.282	16.01	0.2869	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			1,173.11260	1,097.506	18.64	0.6203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			208.20930	179.628	15.63	0.2059	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,868.46820	1,949.319	16.40	0.9142	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			71.96820	63.719	16.40	0.0858	0.00	0	7,602
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			492.46300	442.222	16.63	0.3798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			788.96300	827.822	16.63	0.6202	0.00	0	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,529.14050	1,448.159	19.60	0.6964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			183.96960	186.806	21.34	0.1823	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			919.22920	850.172	17.94	0.5490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			515.72920	535.772	17.94	0.4510	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,312.58610	3,224.527	23.03	0.8882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			109.08610	110.127	23.03	0.1118	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,204.70930	1,265.228	15.63	0.7941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,113.06860	1,038.918	18.48	0.6049	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,280.77660	1,203.287	18.94	0.6458	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			387.27660	398.887	18.94	0.3542	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,068.69870	1,124.104	15.85	0.7475	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			272.19870	238.504	15.85	0.2525	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,387.46960	2,301.206	21.34	0.8177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			68.68010	70.944	24.83	0.0727	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			838.61640	880.663	16.45	0.6461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			442.11640	395.063	16.45	0.3539	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,341.02750	3,252.969	23.08	0.8898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			107.52750	108.569	23.08	0.1102	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			439.56860	454.518	18.48	0.3951	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			933.11020	863.648	17.98	0.5533	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,123.76040	3,035.712	22.67	0.8774	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			120.26040	121.312	22.67	0.1226	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,203.50000	986,114.400	24.83	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.83	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,272.18010	4,185.344	24.83	0.9273	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			147.71810	149.364	21.98	0.1489	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			480.20340	497.869	18.18	0.4254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,003.70340	932.269	18.18	0.5746	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			676.67430	707.918	17.06	0.5567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			630.17430	572.318	17.06	0.4433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			509.61020	529.248	17.98	0.4467	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			497.57480	447.623	16.57	0.3764	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			815.07480	854.423	16.57	0.6236	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,425.98880	3,335.839	23.04	0.8886	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			113.48880	112.639	23.04	0.1114	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			347.87990	308.199	16.02	0.2955	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			987.67990	1,037.399	16.02	0.7045	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,371.00290	1,293.099	18.77	0.6361	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			438.60290	451.099	18.77	0.3639	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,695.47750	3,604.772	23.21	0.8814	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		132.27750	132.172	23.21	0.1186	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		514.39050	465.920	16.44	0.3659	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		901.19050	943.320	16.44	0.6341	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		792.71020	731.018	17.14	0.4653	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		738.71020	768.318	17.14	0.5347	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		529.61030	480.877	16.29	0.3556	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		990.21030	1,033.477	16.29	0.6444	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,935.34370	3,841.288	23.27	0.8736	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		155.94370	153.888	23.27	0.1264	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,496.65090	3,402.281	22.19	0.8416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,506.03080	3,411.634	22.20	0.8421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		204.07420	202.535	22.17	0.1589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,487.27420	3,392.935	22.17	0.8411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		1,772.83900	1,850.579	15.60	0.8515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		166.03900	150.979	15.60	0.1485	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		203.45090	201.881	22.19	0.1584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		488.93150	443.423	16.06	0.3286	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,576.65730	1,647.828	15.50	0.8149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		219.85730	198.228	15.50	0.1851	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,596.75570	1,515.871	18.86	0.6392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		493.55570	505.471	18.86	0.3608	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		202.83080	201.234	22.20	0.1579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		642.29630	588.680	16.54	0.3913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,930.15280	2,010.894	15.68	0.8760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		133.35280	121.294	15.68	0.1240	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,331.47380	2,417.808	15.87	0.9237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		74.67380	68.208	15.87	0.0763	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		1,095.73150	1,143.023	16.06	0.6714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		1,044.51930	1,089.047	16.22	0.6504	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,692.31370	1,768.305	15.56	0.8375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		185.51370	168.705	15.56	0.1625	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,258.03620	1,315.970	15.83	0.7280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		371.23620	336.371	15.83	0.2720	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		949.09630	988.280	16.54	0.6087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		491.41340	503.210	18.87	0.3594	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,534.16660	2,445.434	20.55	0.7673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		300.96660	305.034	20.55	0.2327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,511.09780	1,431.614	18.67	0.6236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		517.89780	531.214	18.67	0.3764	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		537.71930	489.447	16.22	0.3496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		327.81950	295.943	15.73	0.2485	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,110.05210	2,193.636	15.77	0.8998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		103.25210	94.036	15.77	0.1002	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,190.74350	1,245.896	15.92	0.7060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		413.94350	376.296	15.92	0.2940	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	Put			1,604.61340	1,523.610	18.87	0.6406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			211.79870	210.637	21.95	0.1652	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			754.96720	782.714	17.32	0.5136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			928.16720	863.114	17.32	0.4864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,403.02350	3,308.964	22.00	0.8364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			209.82350	208.564	22.00	0.1636	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,334.61950	1,395.543	15.73	0.7515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			908.98540	844.559	17.27	0.4808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,217.38440	4,121.228	23.57	0.8744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			164.18440	160.828	23.57	0.1256	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			787.92600	817.591	17.17	0.5307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			871.12600	807.991	17.17	0.4693	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,374.99870	3,281.037	21.95	0.8348	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			214.48110	213.455	21.88	0.1674	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			640.55410	661.508	17.89	0.4506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,163.75410	1,091.908	17.89	0.5494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,050.47400	2,958.933	21.35	0.8136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			237.27400	238.533	21.35	0.1864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			765.78540	794.159	17.27	0.5192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,142.75440	1,071.449	17.84	0.5443	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,122.24190	1,172.594	16.02	0.6817	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			465.44190	422.993	16.02	0.3183	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			822.44840	854.108	17.03	0.5482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			815.64840	754.508	17.03	0.4518	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,337.68110	3,243.855	21.88	0.8326	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			207.23300	205.850	22.08	0.1615	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,106.26370	1,154.784	16.04	0.6755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			479.46370	435.184	16.04	0.3245	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,807.58350	2,717.378	20.97	0.7935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			264.38350	266.978	20.97	0.2065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			649.55440	671.049	17.84	0.4557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			333.65470	339.105	20.21	0.2555	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,326.85470	2,239.505	20.21	0.7445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,440.43300	3,346.250	22.08	0.8385	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			539.96840	491.819	16.22	0.3485	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,055.96840	1,100.819	16.22	0.6515	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,175.13390	4,078.754	23.48	0.8704	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			171.13390	167.754	23.48	0.1296	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			951.91090	886.588	17.13	0.4623	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			889.01090	920.188	17.13	0.5377	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			939.55600	874.819	17.10	0.4580	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			901.15600	933.119	17.10	0.5420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,846.36990	1,759.584	18.81	0.6279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			600.86990	613.084	18.81	0.3721	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			307.67110	305.414	21.57	0.1995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,583.17110	3,481.914	21.57	0.8005	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		481.82410	443.278	15.90	0.2913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,601.63720	3,500.290	21.60	0.8016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,396.32410	1,456.778	15.90	0.7087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,583.30910	1,651.038	15.68	0.7592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		368.80910	337.538	15.68	0.2408	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		306.90430	304.600	21.58	0.1990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,592.40430	3,491.100	21.58	0.8010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		306.13720	303.790	21.60	0.1984	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,496.39160	1,416.259	18.10	0.5498	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		796.29160	818.059	18.10	0.4502	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,114.41600	2,023.597	19.21	0.6453	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		604.31600	615.397	19.21	0.3547	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,096.96780	1,027.441	17.35	0.4576	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		1,034.16780	1,067.841	17.35	0.5424	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,035.38650	967.486	17.21	0.4410	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		1,081.88650	1,117.586	17.21	0.5590	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,808.62200	1,878.075	15.92	0.7588	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		432.92200	395.775	15.92	0.2412	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,557.87900	2,461.933	19.84	0.6700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		603.57900	614.233	19.84	0.3300	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		428.36830	427.146	21.47	0.2373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,692.66830	3,584.846	21.47	0.7627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,470.53250	3,578.794	15.53	0.9570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		44.83250	46.494	15.53	0.0430	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,464.34050	1,521.569	16.44	0.6704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		678.64050	629.269	16.44	0.3296	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		427.50200	426.220	21.49	0.2367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,701.80200	3,593.920	21.49	0.7633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		426.63450	425.297	21.50	0.2362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,710.93450	3,602.997	21.50	0.7638	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,256.93780	1,183.227	17.74	0.4526	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,193.03780	1,230.927	17.74	0.5474	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,188.69980	1,225.974	18.03	0.5288	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,421.09980	1,343.674	18.03	0.4712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		1,195.71270	1,233.327	18.01	0.5312	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,408.11270	1,331.027	18.01	0.4688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		1,192.20020	1,229.644	18.02	0.5300	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,414.60020	1,337.344	18.02	0.4700	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,419.46840	1,341.095	18.03	0.4509	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,329.76840	1,371.095	18.03	0.5491	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,320.87650	1,362.072	18.26	0.5335	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,568.37650	1,487.072	18.26	0.4665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,327.85950	1,369.367	18.24	0.5357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,555.35950	1,474.367	18.24	0.4643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,324.35860	1,365.713	18.25	0.5346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,561.85860	1,480.713	18.25	0.4654	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	13/02/2019		Foreign Exchange Option	15.10	Put		1,574.79470	1,492.959	18.26	0.4491	0.00	0	0
\$ / R	On	13/02/2019		Foreign Exchange Option	15.10	Call		1,459.39470	1,505.359	18.26	0.5509	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.33	Call		1,453.46280	1,498.665	18.45	0.5375	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.33	Put		1,722.06280	1,636.465	18.45	0.4625	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.31	Call		1,460.37990	1,505.864	18.43	0.5394	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.31	Put		1,708.97990	1,623.664	18.43	0.4606	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.32	Call		1,456.91630	1,502.259	18.44	0.5384	0.00	0	0
\$ / R	On	18/03/2019		Foreign Exchange Option	15.32	Put		1,715.51630	1,630.059	18.44	0.4616	0.00	0	0
Total \$ / R Option											23,345,790.69	200,440	1,509,936	
Total \$ / R											9,067,136,713.69	862,610	2,477,392	
\$ / R MAXI	On	19/06/2017		Foreign Exchange Future	13.67110			13.58430			0.0000	68,355.50	5	517
\$ / R MAXI	On	18/09/2017		Foreign Exchange Future	13.88560			13.79650			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017		Foreign Exchange Future	14.09960			14.00680			0.0000	0.00	0	15
\$ / R MAXI	On	19/03/2018		Foreign Exchange Future	14.31350			14.21450			0.0000	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Future	14.53230			14.42570			0.0000	232,516.80	16	47
Total \$ / R MAXI Future											300,872.30	21	606	
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.38	Call		4,085.42480	3,807.174	24.44	0.0601	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.38	Put		283,655.42480	274,697.174	24.44	0.9399	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.39	Call		4,061.18770	3,773.075	24.46	0.0596	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.39	Put		284,631.18770	275,663.075	24.46	0.9404	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.37	Call		4,109.79690	3,841.687	24.43	0.0606	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.37	Put		282,679.79690	273,731.687	24.43	0.9394	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.15	Call		30,012.42210	30,685.799	19.92	0.2819	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.15	Put		165,362.42210	157,125.799	19.92	0.7181	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.16	Call		29,851.29580	30,516.019	19.94	0.2805	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.16	Put		166,201.29580	157,956.019	19.94	0.7195	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.14	Call		30,174.63260	30,856.739	19.90	0.2833	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.14	Put		164,524.63260	156,296.739	19.90	0.7167	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Call		92,481.84550	96,453.711	16.62	0.5984	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.75	Put		66,801.84550	61,493.711	16.62	0.4016	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Call		92,040.46400	95,985.739	16.64	0.5964	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.76	Put		67,360.46400	62,025.739	16.64	0.4036	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Call		92,924.95960	96,924.396	16.61	0.6005	0.00	0	0
\$ / R MAXI	On	18/12/2017		Foreign Exchange Option	13.74	Put		66,244.95960	60,964.396	16.61	0.3995	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Call		117,693.85230	121,939.476	16.30	0.6350	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.72	Put		68,243.85230	62,589.475	16.30	0.3650	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Call		117,223.68760	121,445.918	16.31	0.6332	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.73	Put		68,773.68760	63,095.918	16.31	0.3668	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.71	Call		118,166.00620	122,435.604	16.28	0.6368	0.00	0	0
\$ / R MAXI	On	19/03/2018		Foreign Exchange Option	13.71	Put		67,716.00620	62,085.604	16.28	0.3632	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.93	Call		132,873.68240	137,184.104	16.74	0.6263	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.93	Put		83,303.68240	76,954.104	16.74	0.3737	0.00	0	0
\$ / R MAXI	On	18/06/2018		Foreign Exchange Option	13.94	Call		132,429.53110	136,713.589	16.76	0.6248	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.94	Put			83,859.53110	77,483.589	16.76	0.3752	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Call			133,320.15730	137,655.768	16.73	0.6278	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option		13.92	Put			82,750.15730	76,425.768	16.73	0.3722	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												300,872.30	21	606
£ / R	On 13/04/2017	Foreign Exchange Future				16.87980		16.77610			0.0000	202,557.60	12	61
£ / R	On 24/04/2017	Foreign Exchange Future				16.90720		16.80320			0.0000	0.00	0	10
£ / R	On 25/04/2017	Foreign Exchange Future				16.91940		16.81520			0.0000	0.00	0	227
£ / R	On 28/04/2017	Foreign Exchange Future				16.92950		16.82530			0.0000	0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future				17.10550		16.99880			0.0000	12,521,226.00	732	57,701
£ / R	On 18/09/2017	Foreign Exchange Future				17.41690		17.30580			0.0000	0.00	0	1,786
£ / R	On 18/12/2017	Foreign Exchange Future				17.73390		17.61740			0.0000	0.00	0	215
Total £ / R Future												12,723,783.60	744	60,097
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put			430.65600	342.883	23.31	0.5833	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call			176.75600	192.683	23.31	0.4167	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Put			80.78810	69.837	19.97	0.1603	0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option		16.14	Call			743.98810	837.037	19.97	0.8397	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			0.71240	0.745	46.63	0.0014	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			7,165.51240	7,061.345	46.63	0.9986	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			476.89220	391.748	20.07	0.5211	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			302.19220	321.248	20.07	0.4789	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			11.95810	11.524	32.39	0.0135	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,043.15810	6,936.024	32.39	0.9865	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			11.86560	11.433	32.39	0.0134	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			7,053.06560	6,945.933	32.39	0.9866	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			12.05130	11.616	32.39	0.0136	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			7,033.25130	6,926.116	32.39	0.9864	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Put			339.70420	285.488	17.37	0.3115	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		16.50	Call			838.50420	890.988	17.37	0.6885	0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Put			0.00000	816.742	18.90	0.5868	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		17.50	Call			0.00000	422.242	18.90	0.4132	253,345.08	600	600
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Put			0.00000	2,020.458	21.22	0.8482	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		19.00	Call			0.00000	125.958	21.22	0.1518	151,149.00	1,200	1,200
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			586.56080	615.876	18.31	0.4195	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,280.76080	1,198.976	18.31	0.5805	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			583.60370	612.735	18.32	0.4179	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,287.80370	1,205.835	18.32	0.5821	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			589.52850	619.029	18.29	0.4212	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,273.72850	1,192.129	18.29	0.5788	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			46.77750	50.453	22.46	0.0399	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			7,579.37750	7,466.553	22.46	0.9601	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			46.53460	50.193	22.46	0.0397	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			7,589.13460	7,476.293	22.46	0.9603	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			47.02170	50.715	22.46	0.0400	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,569.62170	7,456.815	22.46	0.9600	0.00	0	0
Total £ / R Option												404,494.08	1,800	2,400
Total £ / R												13,128,277.68	2,544	62,497
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12353		0.12218			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12599		0.12461			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12854		0.12711			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			22.28420	20.554	23.41	0.0399	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,804.18420	2,667.954	23.41	0.9601	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			4.88010	4.029	23.41	0.0093	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,786.78010	3,651.429	23.41	0.9907	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.91660	0.660	23.41	0.0018	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,782.81660	4,648.060	23.41	0.9982	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			51.55150	49.117	22.01	0.0635	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,590.85150	3,450.117	22.01	0.9365	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			20.09210	18.194	22.01	0.0267	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,559.39210	4,419.194	22.01	0.9733	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			123.50130	122.636	22.01	0.1371	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,662.80130	2,523.636	22.01	0.8629	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,771.21680	1,911.290	13.76	0.9196	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			60.01680	56.990	13.76	0.0804	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,073.20980	1,181.785	16.06	0.7177	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			362.00980	327.485	16.06	0.2823	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			655.38300	719.400	18.21	0.5013	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			944.18300	865.100	18.21	0.4987	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	13/04/2017	Foreign Exchange Future			14.40960		14.35770			0.0000	72,048.00	5	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.43070		14.37910			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.62520		14.57160			0.0000	21,235,790.40	1,452	111,546
€ / R	On	18/09/2017	Foreign Exchange Future			14.92460		14.86860			0.0000	3,074,467.60	206	7,313
€ / R	On	18/12/2017	Foreign Exchange Future			15.23150		15.17170			0.0000	0.00	0	749
€ / R	On	19/03/2018	Foreign Exchange Future			15.54590		15.48030			0.0000	0.00	0	916
Total € / R Future												24,382,306.00	1,663	120,574
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			546.71470	481.242	24.53	0.7383	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			104.41470	90.842	24.53	0.2617	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			88.97180	60.320	17.93	0.1645	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			668.07180	691.020	17.93	0.8355	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	19.19	Call			8.94480	8.472	26.25	0.0142	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,627.34480	4,573.272	26.25	0.9858	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			8.83860	8.369	26.25	0.0140	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			252.78210	218.183	16.24	0.3022	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,637.23860	4,583.169	26.25	0.9860	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			9.05230	8.576	26.25	0.0143	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,617.45230	4,563.376	26.25	0.9857	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,795.19340	1,739.187	21.14	0.8515	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			106.79340	104.387	21.14	0.1485	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			714.38210	733.383	16.24	0.6978	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			65.17920	62.969	24.28	0.0628	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,666.57920	4,608.369	24.28	0.9372	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			64.72600	62.522	24.28	0.0624	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,676.12600	4,617.922	24.28	0.9376	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			65.63530	63.420	24.28	0.0632	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,657.03530	4,598.820	24.28	0.9368	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			239.40910	235.132	20.23	0.1803	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,127.70910	3,063.632	20.23	0.8197	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			238.50390	234.209	20.24	0.1796	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,136.80390	3,072.709	20.24	0.8204	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			240.32220	236.059	20.22	0.1809	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,118.62220	3,054.559	20.22	0.8191	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			75.11510	74.838	24.38	0.0600	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,313.41510	6,253.338	24.38	0.9400	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,474.50480	1,511.531	15.05	0.7669	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			302.80480	280.031	15.05	0.2331	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,697.03240	1,637.461	17.86	0.6598	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			478.73240	478.961	17.86	0.3402	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			640.91300	603.742	15.34	0.3520	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,266.18230	1,294.410	15.35	0.6463	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			645.88230	608.510	15.35	0.3537	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,261.16540	1,289.203	15.36	0.6446	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			650.86540	613.303	15.36	0.3554	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,271.21300	1,299.642	15.34	0.6480	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												24,382,306.00	1,663	156,574
AUS / R	On	19/06/2017	Foreign Exchange Future			10.37820		10.35250			0.0000	778,365.00	75	30,087
AUS / R	On	18/09/2017	Foreign Exchange Future			10.52590		10.49890			0.0000	0.00	0	1,735
AUS / R	On	18/12/2017	Foreign Exchange Future			10.67530		10.64590			0.0000	10,675.30	1	53
Total AUS / R Future												789,040.30	76	31,875
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			23.36510	21.473	19.99	0.0550	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,740.86510	1,713.274	19.99	0.9450	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			23.91310	21.996	19.92	0.0563	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,721.41310	1,693.796	19.92	0.9437	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			23.63740	21.733	19.96	0.0556	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,731.13740	1,703.533	19.96	0.9444	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			62.47560	60.384	16.74	0.1097	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,743.57560	1,714.484	16.74	0.8903	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			61.74240	59.643	16.75	0.1085	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,752.84240	1,723.743	16.75	0.8915	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			63.21770	61.134	16.73	0.1109	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,734.31770	1,705.235	16.73	0.8891	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,404.65010	1,373.803	15.44	0.7755	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			173.53330	172.125	15.41	0.2279	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,387.63330	1,356.825	15.41	0.7721	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			172.03490	170.608	15.43	0.2262	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,396.13490	1,365.308	15.43	0.7738	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			170.55010	169.103	15.44	0.2245	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												789,040.30	76	31,875
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.22120		10.19990			0.0000	51,106.00	5	15
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.39580		10.37350			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.57250		10.54760			0.0000	0.00	0	0
Total CAD/ R Future												51,106.00	5	25
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			33.84010	31.288	20.36	0.0757	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,573.94010	1,550.088	20.36	0.9243	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			33.36920	30.846	20.39	0.0747	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,583.46920	1,559.646	20.39	0.9253	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			34.31900	31.735	20.33	0.0767	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,564.41900	1,540.535	20.33	0.9233	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			176.00570	172.601	16.95	0.2546	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,092.50570	1,066.801	16.95	0.7454	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			174.37360	170.957	16.97	0.2525	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,100.87360	1,075.157	16.97	0.7475	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			177.65490	174.263	16.93	0.2567	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,084.15490	1,058.463	16.93	0.7433	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			522.15160	528.586	14.45	0.5343	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			514.55160	496.086	14.45	0.4657	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			517.89120	524.172	14.46	0.5312	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			520.29120	501.672	14.46	0.4688	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			526.44660	533.035	14.43	0.5374	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			508.84660	490.535	14.43	0.4626	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												51,106.00	5	25

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	19/06/2017	Foreign Exchange Future			13.68840		13.62740			0.0000	287,456.40	21	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.98640		13.92260			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.29350		14.22550			0.0000	0.00	0	0
Total CHF / R Future												287,456.40	21	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,281.93300	2,222.853	21.32	0.9281	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			38.81660	40.741	21.32	0.0711	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,291.41660	2,232.341	21.32	0.9289	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			38.30580	40.235	21.33	0.0704	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,300.90580	2,241.835	21.33	0.9296	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			39.33300	41.253	21.32	0.0719	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			258.23280	259.587	19.28	0.2527	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,725.63280	1,663.187	19.28	0.7473	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			256.55970	258.028	19.29	0.2514	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,733.95970	1,671.629	19.29	0.7486	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			259.91740	261.160	19.26	0.2541	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,717.31740	1,654.760	19.26	0.7459	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			905.14880	924.173	16.52	0.5806	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			709.64880	660.673	16.52	0.4194	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			900.63550	919.502	16.53	0.5785	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			715.13550	666.002	16.53	0.4215	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			909.67820	928.871	16.50	0.5826	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			704.17820	655.371	16.50	0.4174	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												287,456.40	21	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97790		1.96510			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99550		1.98250			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.01330		2.00000			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			74.02960	70.534	20.51	0.0856	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,023.02960	2,891.534	20.51	0.9144	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			87.11430	84.264	20.39	0.0999	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,836.11430	2,705.264	20.39	0.9001	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			80.31160	77.111	20.45	0.0925	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,929.31160	2,798.110	20.45	0.9075	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			403.15960	416.733	17.95	0.2907	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,078.15960	1,961.733	17.95	0.7093	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			384.99750	397.587	18.07	0.2793	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,159.99750	2,042.587	18.07	0.7207	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			422.25820	436.874	17.84	0.3025	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,997.25820	1,881.874	17.84	0.6975	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			758.85880	694.927	15.36	0.3627	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	Call			1,307.52540	1,373.405	15.42	0.6221	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			807.52540	740.405	15.42	0.3779	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,257.82180	1,320.519	15.47	0.6068	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			857.82180	787.519	15.47	0.3932	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,358.85880	1,427.927	15.36	0.6373	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.96840		1.95570			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			420.61490	451.942	18.50	0.5430	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			463.61490	367.942	18.50	0.4570	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			380.31440	407.002	18.74	0.5044	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			523.31440	423.002	18.74	0.4956	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			343.42110	365.897	18.98	0.4669	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			586.42110	481.897	18.98	0.5331	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.96550		1.96900			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			148.80250	129.115	19.06	0.1505	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,058.80250	2,074.115	19.06	0.8495	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			140.98790	121.969	19.32	0.1421	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,150.98790	2,166.969	19.32	0.8579	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			133.74650	115.368	19.59	0.1344	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,243.74650	2,260.368	19.59	0.8656	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			1.76190		1.75080			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.79170		1.78040			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.82060		1.80910			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			144.07430	144.378	22.18	0.1599	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,236.07430	2,125.378	22.18	0.8401	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			133.91140	134.004	22.33	0.1498	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,325.91140	2,215.004	22.33	0.8502	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			124.48400	124.403	22.48	0.1403	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,416.48400	2,305.403	22.48	0.8597	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			384.53570	396.075	19.64	0.2848	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,080.53570	1,979.075	19.64	0.7152	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			368.00800	379.062	19.80	0.2739	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,164.00800	2,062.062	19.80	0.7261	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			401.95080	414.023	19.48	0.2961	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,997.95080	1,897.023	19.48	0.7039	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,203.38820	1,249.655	16.19	0.6083	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			812.38820	743.655	16.19	0.3917	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,158.51930	1,201.651	16.30	0.5921	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			867.51930	795.651	16.30	0.4079	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,250.00880	1,299.449	16.08	0.6246	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			759.00880	693.449	16.08	0.3754	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			0.13080		0.13030			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13050		0.12980			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13060		0.13000			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			9.54930		9.47500			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.67920		9.60320			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.80990		9.73160			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			24.73390	24.867	19.45	0.0685	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,499.73390	1,425.567	19.45	0.9315	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			24.42050	24.528	19.49	0.0676	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,509.42050	1,435.228	19.49	0.9324	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			25.05240	25.212	19.41	0.0694	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,490.05240	1,415.912	19.41	0.9306	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,096.58350	1,028.431	16.01	0.7778	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			118.29290	126.227	16.04	0.2200	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,105.09290	1,037.027	16.04	0.7800	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			121.29250	129.054	15.99	0.2244	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,088.09250	1,019.854	15.99	0.7756	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			119.78350	127.631	16.01	0.2222	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			518.27180	447.914	13.75	0.4734	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			450.40180	458.129	13.91	0.5233	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			528.80180	458.229	13.91	0.4767	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			450.96400	458.484	14.06	0.5202	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			539.36400	468.584	14.06	0.4798	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			449.87180	457.814	13.75	0.5266	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			1.29220		1.29150			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30910		1.30640			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32420		1.32230			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			885.00000	878.000		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			985.00000	978.000		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			1,085.00000	1,078.000		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			636.00000	609.000		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			736.00000	709.000		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			536.00000	509.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			223.00000	242.000		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			123.00000	142.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			23.00000	42.000		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			1.25120		1.25140			0.0000	12,512.00	10	4,068
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25430		1.25440			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25780		1.25780			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												12,512.00	10	4,068
Total QUANTO £ / \$												12,512.00	10	4,068
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06980		1.07270			0.0000	10,698.00	10	32,879
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07480		1.07770			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.08030		1.08320			0.0000	0.00	0	0
Total QUANTO € / \$ Future												10,698.00	10	32,879

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												10,698.00	10	32,879
RAIN	On	19/06/2017	Foreign Exchange Future			22,990.93000		22,857.05000			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			9.79090		9.72770			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			86.07170	89.400	18.02	0.2043	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			878.37170	818.500	18.02	0.7957	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			84.74140	87.961	18.05	0.2014	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			887.04140	827.061	18.05	0.7986	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			87.42350	90.863	17.99	0.2071	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			869.72350	809.963	17.99	0.7929	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			3.67410		3.64960			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			10.36970	10.413	21.29	0.0683	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			630.76970	606.313	21.29	0.9317	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			10.02590	10.056	21.38	0.0661	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			640.42590	615.956	21.38	0.9339	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			10.72750	10.784	21.20	0.0707	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			621.12750	596.684	21.20	0.9293	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			1.37620		1.36600			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.35470		1.34470			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.33560		1.32490			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									9 082 348 697.60	664,720	1,224,494
Total Options									23 750 284.77	202,240	1,548,336
Grand Total:									9,106,098,982.37	866,960	2,772,830