



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: 07/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/04/2017 Foreign Exchange Future			13.80980		13.82200			0.0000	0.00	0	140,000
\$ / R On 11/04/2017 Foreign Exchange Future			13.80980		13.81730			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			13.80980		13.81940			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.81160		13.82150			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.82030		13.83190			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			13.82380		13.83650			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			13.82650		13.83900			0.0000	0.00	0	70
\$ / R On 24/04/2017 Foreign Exchange Future			13.83430		13.84660			0.0000	0.00	0	0
\$ / R On 25/04/2017 Foreign Exchange Future			13.83700		13.84920			0.0000	0.00	0	40
\$ / R On 28/04/2017 Foreign Exchange Future			13.84490		13.85670			0.0000	332,277.60	24	2,081
\$ / R On 02/05/2017 Foreign Exchange Future			13.85540		13.86690			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			13.86060		13.87190			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.87900		13.88950			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.91570		13.92610			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			13.92790		13.93830			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			13.97400		13.98460			0.0000	1,954,822,860.00	139,890	1,050,341
\$ / R On 28/06/2017 Foreign Exchange Future			13.99570		14.00650			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			14.00050		14.01130			0.0000	0.00	0	0
\$ / R On 05/07/2017 Foreign Exchange Future			14.01250		14.02350			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			14.02930		14.04050			0.0000	0.00	0	0
\$ / R On 21/07/2017 Foreign Exchange Future			14.05110		14.06220			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Future			14.06080		14.07190			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			14.06560		14.07670			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			14.07530		14.08640			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			14.10190		14.11300			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			14.14550		14.15640			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.19390		14.20470			0.0000	13,995,185.40	986	54,906
\$ / R	On	27/09/2017	Foreign Exchange Future			14.21560		14.22650			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			14.21810		14.22890			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.27860		14.28930			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.28830		14.29900			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			14.32950		14.34020			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.36590		14.37650			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.41430		14.42490			0.0000	5,895,448.70	409	94,944
\$ / R	On	22/12/2017	Foreign Exchange Future			14.42400		14.43460			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.55240		14.56340			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.55720		14.56820			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.63460		14.64610			0.0000	0.00	0	280
\$ / R	On	25/04/2018	Foreign Exchange Future			14.72550		14.73760			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.76570		14.77800			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.77580		14.78810			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.86130		14.87400			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			15.00220		15.01540			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			15.09030		15.10380			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.23370		15.24770			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			15.31160		15.32600			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.46510		15.48010			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.54810		15.56340			0.0000	0.00	0	0
Total \$ / R Future												1,975,045,771.70	141,309	1,351,652
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			24.48150	14.570	32.55	0.0783	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			596.48150	574.370	32.55	0.9217	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			10.56130	6.450	37.06	0.0347	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			832.56130	816.250	37.06	0.9653	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			1.70780	1.003	39.04	0.0063	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			738.62980	720.268	36.49	0.9465	0.00	0	80,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			49.12200	28.708	25.98	0.1647	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			371.12200	338.508	25.98	0.8353	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			1,173.70780	1,160.803	39.04	0.9937	0.00	0	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			104.25830	69.709	19.40	0.3991	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			176.25830	129.509	19.40	0.6009	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			262.61700	238.680	23.95	0.7321	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			84.61700	48.480	23.95	0.2679	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			16.62980	10.468	36.49	0.0535	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			232.67200	214.829	24.20	0.6397	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			109.97200	84.629	24.20	0.3603	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,201.14750	3,210.799	61.59	0.9979	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		0.54750	0.599	61.59	0.0021	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		119.12450	100.075	24.77	0.3692	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		249.72450	240.275	24.77	0.6308	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put		145.15180	127.873	22.09	0.4616	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call		184.55180	157.673	22.09	0.5384	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put		104.30890	92.050	24.27	0.3452	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call		263.70890	241.850	24.27	0.6548	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Put		153.19090	135.198	21.73	0.4838	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.80	Call		172.59090	144.998	21.73	0.5162	0.00	0	2,500
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		249.47910	246.828	24.69	0.6089	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		130.97910	118.428	24.69	0.3911	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put		70.78620	70.553	26.68	0.2470	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call		392.28620	382.153	26.68	0.7530	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put		15.10120	19.440	33.02	0.0733	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call		836.60120	831.040	33.02	0.9267	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		610.13350	610.503	22.12	0.8492	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		52.03350	40.803	22.12	0.1508	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put		15.54010	15.938	24.61	0.0571	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call		992.04010	979.738	24.61	0.9429	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		561.17880	556.481	21.98	0.7814	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		90.17880	72.981	21.98	0.2186	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Put		121.25910	117.689	19.44	0.3091	0.00	0	0
\$ / R	On	24/04/2017	Foreign Exchange Option	13.56	Call		407.85910	391.989	19.44	0.6909	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		452.85360	439.220	19.24	0.7252	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		103.65360	102.220	19.24	0.2748	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		1,851.95290	1,863.038	29.44	0.9706	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		11.15290	10.038	29.44	0.0294	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,239.13080	1,248.191	25.74	0.9269	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		28.33080	25.191	25.74	0.0731	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		31.26220	27.445	25.32	0.0797	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,182.06220	1,190.445	25.32	0.9203	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Put		23.44550	26.031	19.79	0.0906	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.06	Call		812.64550	803.031	19.79	0.9094	0.00	0	100
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		280.68660	259.518	19.65	0.5331	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		231.48660	222.518	19.65	0.4669	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,824.71580	2,836.287	35.06	0.9907	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		3.91580	3.287	35.06	0.0093	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		163.92350	144.582	20.59	0.3487	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		414.72350	407.582	20.59	0.6513	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		519.17580	514.632	20.93	0.6989	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		145.87580	129.532	20.93	0.3011	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put		26.19320	26.792	19.68	0.0873	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call		882.89320	871.692	19.68	0.9127	0.00	0	1,500
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put		22.16050	21.372	21.60	0.0617	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call		1,169.06050	1,156.772	21.60	0.9383	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	13.56	Put		149.18840	139.866	18.27	0.3175	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	02/05/2017	Foreign Exchange Option	13.56	Call			456.08840	435.266	18.27	0.6825	0.00	0	10,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Call			1,285.20180	1,274.374	22.88	0.9470	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.60	Put			18.30180	18.974	22.88	0.0530	0.00	0	10,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			193.47180	183.288	18.49	0.3708	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			415.37180	393.888	18.49	0.6292	590,832.75	1,500	1,000
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Call			712.27320	690.416	17.00	0.8524	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.22	Put			60.37320	49.816	17.00	0.1476	0.00	0	25,000
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			161.14850	149.882	17.71	0.3043	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			530.64850	508.882	17.71	0.6957	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,079.11350	2,088.041	24.12	0.9350	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			35.21350	33.741	24.12	0.0650	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			184.09320	173.530	17.07	0.3029	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			610.19320	589.230	17.07	0.6971	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			56.15500	60.173	17.39	0.1261	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			1,064.45500	1,058.073	17.39	0.8739	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			96.28980	87.283	20.69	0.1383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,631.68980	1,633.283	20.69	0.8617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			95.16980	86.350	20.71	0.1370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,640.56980	1,642.350	20.71	0.8630	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			97.42050	88.226	20.67	0.1396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			129.36230	122.360	16.02	0.2089	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			22.43200	29.678	16.73	0.0634	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			478.36020	467.829	17.37	0.5087	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			422.96020	401.829	17.37	0.4913	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			836.96820	817.020	16.08	0.7653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			152.36820	143.020	16.08	0.2347	0.00	0	1,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			893.96230	876.360	16.02	0.7911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			345.40840	325.492	17.88	0.4189	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			2,216.58440	2,208.719	20.60	0.9713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			11.98440	14.719	20.60	0.0287	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			977.02340	971.350	19.07	0.7228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			211.62340	195.350	19.07	0.2772	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			1,507.03200	1,503.678	16.73	0.9366	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			1,128.49750	1,123.373	16.22	0.8681	0.00	0	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			99.36870	98.294	16.10	0.1754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			983.96870	972.294	16.10	0.8246	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			143.45370	134.521	16.03	0.2245	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			858.05370	838.521	16.03	0.7755	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			610.80840	601.492	17.88	0.5811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			20.38660	26.729	17.27	0.0564	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,900.18460	1,893.826	18.88	0.9597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put			15.58460	19.827	18.88	0.0403	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			1,265.53970	1,263.849	16.33	0.8999	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			40.93970	49.849	16.33	0.1001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			63.89750	69.373	16.22	0.1319	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			1,363.77500	1,363.256	16.40	0.9183	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			164.53260	154.895	16.15	0.2485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			809.13260	788.894	16.15	0.7515	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,998.92350	1,992.027	19.42	0.9638	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			14.32350	18.027	19.42	0.0362	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,604.98660	1,600.729	17.27	0.9436	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			113.70170	109.812	16.06	0.1917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			170.84400	161.067	16.18	0.2555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			795.44400	775.067	16.18	0.7445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,752.36890	1,746.959	18.08	0.9524	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			17.76890	22.959	18.08	0.0476	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			29.17500	39.256	16.40	0.0817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			586.60070	564.545	16.74	0.6186	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			201.15940	190.805	16.33	0.2878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			735.75940	714.805	16.33	0.7122	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			960.97160	947.929	16.08	0.8166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			106.37160	103.929	16.08	0.1834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			938.30170	923.812	16.06	0.8083	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			775.20160	754.621	16.23	0.7339	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			1,145.21270	1,140.638	16.23	0.8724	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			60.61270	66.638	16.23	0.1276	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			349.16730	337.502	16.91	0.4194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			533.76730	511.502	16.91	0.5806	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			302.00070	290.545	16.74	0.3814	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			592.09710	570.068	16.72	0.6225	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,180.14100	1,176.524	19.62	0.7775	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			164.74100	150.524	19.62	0.2225	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			1,230.59120	1,228.244	16.30	0.8926	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			45.99120	54.244	16.30	0.1074	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			180.60160	170.622	16.23	0.2661	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			342.06980	322.221	17.91	0.4157	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,307.22600	1,304.811	19.94	0.8055	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			141.82600	128.811	19.94	0.1945	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			219.36430	208.727	16.41	0.3061	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			703.96430	682.727	16.41	0.6939	170,681.75	250	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			297.49710	286.068	16.72	0.3775	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			42.66820	42.470	21.93	0.0724	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,309.82040	1,308.773	16.36	0.9086	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			35.22040	44.773	16.36	0.0914	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			387.93680	367.276	17.59	0.4595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			533.33680	523.276	17.59	0.5405	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			617.46980	608.221	17.91	0.5843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			65.15230	61.346	21.29	0.1011	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,526.10560	1,525.313	20.47	0.8451	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			110.70560	99.313	20.47	0.1549	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			439.42820	418.116	17.28	0.5058	0.00	0	1,150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			454.82820	444.116	17.28	0.4942	0.00	0	3,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,258.06820	2,268.470	21.93	0.9276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			270.63500	252.573	18.49	0.3425	126,286.35	500	99,678
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,069.79630	2,078.351	21.56	0.9124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			54.39630	52.351	21.56	0.0876	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			319.54460	300.182	18.08	0.3933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			664.94460	656.182	18.08	0.6067	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,930.55230	1,937.346	21.29	0.8989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			48.19150	47.137	21.74	0.0796	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			499.05630	476.727	17.02	0.5542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			384.45630	372.727	17.02	0.4458	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,939.77600	1,946.699	21.31	0.8999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			64.37600	60.699	21.31	0.1001	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			786.03500	778.573	18.49	0.6575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,089.71320	4,103.305	30.88	0.9628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			518.66420	496.364	16.96	0.5693	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			364.06420	352.364	16.96	0.4307	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			369.65540	349.288	17.71	0.4423	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			565.05540	555.288	17.71	0.5577	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,163.59150	2,173.137	21.74	0.9204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			22.21870	24.772	22.89	0.0439	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			395.48100	374.710	17.54	0.4664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			520.88100	510.710	17.54	0.5336	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,315.05310	2,325.909	22.03	0.9317	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			39.65310	39.909	22.03	0.0683	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			24.31320	27.305	30.88	0.0372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,613.96500	1,615.180	20.65	0.8590	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,681.24680	4,692.869	31.50	0.9761	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			15.84680	16.869	31.50	0.0239	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			352.17820	332.131	17.83	0.4255	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			597.57820	588.131	17.83	0.5745	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,767.61870	2,780.772	22.89	0.9561	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,089.32180	1,084.804	19.38	0.7547	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,190.15430	4,203.691	31.49	0.9630	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			24.75430	27.691	31.49	0.0370	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,062.91640	1,055.238	16.17	0.8498	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			78.31640	81.238	16.17	0.1502	0.00	0	48,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			98.56500	89.180	20.65	0.1410	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,622.82050	1,624.226	20.67	0.8604	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			70.83570	66.084	21.16	0.1080	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,866.23570	1,872.084	21.16	0.8920	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,730.54670	5,741.592	31.50	0.9911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			5.14670	5.592	31.50	0.0089	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			183.92180	168.804	19.38	0.2453	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			232.82820	222.452	16.36	0.3072	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			739.32820	718.152	16.36	0.6928	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,282.90750	2,290.279	21.15	0.9241	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	Call			49.40750	45.979	21.15	0.0759	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			318.80370	307.823	16.68	0.3778	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			630.10370	608.323	16.68	0.6222	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put			475.15090	463.625	17.03	0.4790	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call			498.65090	476.125	17.03	0.5210	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			545.63320	524.239	16.90	0.5433	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			455.13320	444.939	16.90	0.4567	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,969.65980	3,989.501	27.99	0.9512	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			30.15980	38.801	27.99	0.0488	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			849.75330	843.211	18.04	0.6253	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			351.95330	334.311	18.04	0.3747	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			674.12950	666.642	17.43	0.5515	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			446.02950	427.442	17.43	0.4485	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			1,036.94870	1,017.410	15.69	0.7822	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			165.04870	156.610	15.69	0.2178	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			264.23080	257.464	16.14	0.3065	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			840.93080	823.064	16.14	0.6935	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,528.18630	2,529.457	20.96	0.9097	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			74.88630	65.057	20.96	0.0903	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			359.36300	351.999	16.40	0.3730	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			725.76300	707.299	16.40	0.6270	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			383.84680	377.224	16.39	0.3781	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			746.84680	729.124	16.39	0.6219	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,779.72480	2,782.272	20.97	0.8958	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			96.12480	87.772	20.97	0.1042	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			291.77460	286.748	15.90	0.3023	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			948.17460	932.248	15.90	0.6977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			865.18470	850.538	16.14	0.6360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			410.48470	406.638	16.14	0.3640	8,132,752.00	20,000	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,564.96210	1,550.195	15.36	0.8630	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			110.26210	106.295	15.36	0.1370	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			859.75170	845.105	16.16	0.6334	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,242.48530	3,252.947	21.13	0.9123	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call			0.00000	451.379	17.66	0.4020	18,055,176.00	40,000	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			76.38910	76.237	21.13	0.0871	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,251.68910	3,262.337	21.13	0.9129	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			75.59820	75.633	21.13	0.0865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,260.89820	3,271.733	21.13	0.9135	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			77.18530	76.847	21.13	0.0877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put			84.02100	83.122	16.03	0.1082	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put			862.90740	860.380	17.37	0.5614	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call			517.60740	504.280	17.37	0.4386	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put			721.29830	718.172	17.00	0.5107	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call			595.99830	582.072	17.00	0.4893	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put			0.00000	977.479	17.66	0.5980	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			48.05700	50.821	17.38	0.0669	0.00	0	7,202

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	14.50	Put			829.77150	827.105	17.29	0.5502	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			534.47150	521.005	17.29	0.4498	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			1,183.91840	1,182.826	18.15	0.6529	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			388.61840	376.727	18.15	0.3471	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call			1,788.72100	1,777.022	16.03	0.8918	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			647.65540	633.423	16.77	0.5209	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			1,257.68400	1,242.214	15.50	0.7866	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			192.98400	188.315	15.50	0.2134	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,521.05550	1,505.564	15.22	0.8564	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			116.35550	111.664	15.22	0.1436	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			2,252.75700	2,244.721	17.38	0.9331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			473.18690	460.285	17.61	0.4083	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			305.53630	301.742	15.79	0.2993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			1,010.23630	995.641	15.79	0.7007	0.00	0	5,730
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,002.31490	2,003.770	19.72	0.7995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			207.01490	197.670	19.72	0.2005	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			642.95540	639.523	16.77	0.4791	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			270.84940	266.727	15.71	0.2745	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,905.10340	2,908.310	20.94	0.8879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			109.80340	102.210	20.94	0.1121	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			544.85460	531.300	17.24	0.4566	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			810.15460	807.400	17.24	0.5434	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			958.48690	956.385	17.61	0.5917	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			124.26210	116.306	20.70	0.1259	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,362.83300	1,347.265	15.38	0.8169	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			158.13300	153.365	15.38	0.1831	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,833.90260	3,852.403	21.38	0.9436	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			38.60260	46.303	21.38	0.0564	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,075.54940	1,060.627	15.71	0.7255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			715.12680	711.975	16.98	0.5083	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,933.10060	2,936.362	20.97	0.8898	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			107.80060	100.262	20.97	0.1102	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			639.43740	625.249	16.81	0.5160	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			654.73740	651.349	16.81	0.4840	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,719.56210	2,722.406	20.70	0.8741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			415.05170	411.205	16.16	0.3666	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,795.30000	985,806.100	21.56	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.56	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,355.24080	2,357.365	20.21	0.8410	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			159.94080	151.265	20.21	0.1590	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			599.82680	585.875	16.98	0.4917	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			312.12490	308.858	15.78	0.2981	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,038.62490	1,024.459	15.78	0.7019	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,014.00990	3,017.359	20.90	0.8895	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			110.50990	102.959	20.90	0.1105	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			211.07670	206.821	15.52	0.2233	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	28/09/2017	Foreign Exchange Option	13.18	Call		1,259.97670	1,244.921	15.52	0.7767	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,048.41460	1,046.914	17.56	0.5859	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		527.71460	515.513	17.56	0.4141	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		333.91280	329.815	15.72	0.2937	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,132.91280	1,118.115	15.72	0.7063	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,276.67750	3,273.145	20.67	0.8887	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		125.67750	111.445	20.67	0.1113	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		554.25550	550.114	16.23	0.3978	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		914.45550	899.614	16.23	0.6022	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,509.32130	3,508.424	20.96	0.8790	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		145.82130	134.324	20.96	0.1210	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		353.90640	347.862	15.64	0.2884	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,230.40640	1,213.762	15.64	0.7116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,072.19790	3,073.453	20.44	0.8363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put		145.97120	144.884	15.55	0.1425	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		206.16900	196.841	20.45	0.1630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,081.26900	3,082.541	20.45	0.8370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		205.29930	195.902	20.46	0.1623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,090.39930	3,091.602	20.46	0.8377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		207.09790	197.753	20.44	0.1637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		87.65250	92.143	16.04	0.0960	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call		2,134.86140	2,126.772	15.83	0.8857	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put		109.96140	112.472	15.83	0.1143	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call		1,354.96380	1,337.727	15.54	0.7346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put		330.06380	323.427	15.54	0.2654	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call		1,920.87120	1,909.184	15.55	0.8575	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		123.40370	124.613	15.72	0.1250	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put		1,264.72330	1,261.477	17.69	0.5967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call		579.62330	565.777	17.69	0.4033	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call		1,165.42280	1,149.019	15.75	0.6743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put		440.52280	434.719	15.75	0.3257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		2,302.55250	2,296.443	16.04	0.9040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		338.55980	327.232	19.25	0.2544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		2,723.36910	2,719.735	16.55	0.9390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put		48.46910	55.435	16.55	0.0610	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		364.68740	358.273	15.61	0.2852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		1,289.58740	1,272.573	15.61	0.7148	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		2,048.30370	2,038.913	15.72	0.8750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		67.40690	73.397	16.27	0.0784	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,549.48920	1,531.916	15.34	0.7875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		244.58920	237.616	15.34	0.2125	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,271.94700	1,268.721	17.70	0.5983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		576.84700	563.021	17.70	0.4017	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,153.65980	2,152.932	19.25	0.7456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		674.59850	669.326	16.39	0.4254	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,186.87130	1,183.343	17.53	0.5787	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	15.00	Call		611.77130	597.643	17.53	0.4213	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,637.89310	1,620.310	15.26	0.8088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		212.99310	206.010	15.26	0.1912	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,492.30690	2,487.697	16.27	0.9216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		151.67680	138.093	21.22	0.1185	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,471.08140	1,453.585	15.42	0.7672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		276.18140	269.285	15.42	0.2328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		2,963.75280	2,964.786	20.30	0.8280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		218.65280	209.086	20.30	0.1720	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		919.49850	903.626	16.39	0.5746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		877.23630	872.647	16.87	0.4945	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		2,990.79430	2,991.884	20.33	0.8301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		215.69430	206.184	20.33	0.1699	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		933.35890	917.432	16.35	0.5807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		658.45890	653.132	16.35	0.4193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,786.77680	3,783.793	21.22	0.8815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		313.57050	306.837	15.50	0.2557	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		961.66150	945.638	16.27	0.5930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		626.76150	621.338	16.27	0.4070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		2,927.77410	2,928.730	20.26	0.8251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		222.67410	213.030	20.26	0.1749	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		772.13630	756.947	16.87	0.5055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		323.40300	316.726	15.52	0.2615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,652.02000	2,652.391	19.91	0.8008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		256.92000	246.691	19.91	0.1992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		783.73100	768.494	16.83	0.5112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		858.83100	854.194	16.83	0.4888	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,388.47050	1,371.137	15.50	0.7443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,955.62680	1,954.459	18.98	0.7186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,005.60640	989.454	16.15	0.6116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		580.70640	575.154	16.15	0.3884	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,026.92370	3,028.084	20.38	0.8329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		211.82370	202.384	20.38	0.1671	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,368.30300	1,351.026	15.52	0.7385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,416.87240	2,416.727	19.60	0.7768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		291.77240	281.027	19.60	0.2232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		380.52680	368.759	18.98	0.2814	0.00	0	117,200
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		367.96240	360.766	15.61	0.2846	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		1,302.56240	1,284.766	15.61	0.7154	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		3,743.31470	3,742.427	21.20	0.8763	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		157.91470	146.426	21.20	0.1237	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		703.87180	696.498	16.26	0.4058	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		1,067.27180	1,048.898	16.26	0.5942	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		694.04080	686.480	16.23	0.4014	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		1,082.24080	1,063.680	16.23	0.5986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,898.02130	1,881.531	15.25	0.8083	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	13.00	Put		251.92130	246.931	15.25	0.1917	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		1,505.77370	1,500.320	17.75	0.5914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		691.87370	674.920	17.75	0.4086	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		316.70400	303.958	20.09	0.2064	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,171.74570	3,170.480	20.08	0.7930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,180.60400	3,179.358	20.09	0.7936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		318.99250	306.208	20.07	0.2077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,162.89250	3,161.608	20.07	0.7923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		339.71110	329.618	15.37	0.2376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,685.81110	1,664.219	15.37	0.7624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		317.84570	305.080	20.08	0.2070	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		1,759.43110	1,753.554	18.14	0.6140	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		687.03110	669.054	18.14	0.3860	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,191.56380	1,183.825	17.16	0.5069	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		929.16380	909.325	17.16	0.4931	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		838.56530	829.914	16.50	0.4084	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		1,216.56530	1,195.614	16.50	0.5916	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		785.34940	776.914	16.38	0.3912	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		1,273.44940	1,252.714	16.38	0.6088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,738.41900	1,716.501	15.91	0.7189	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		504.41900	495.201	15.91	0.2811	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		2,117.59490	2,102.725	15.30	0.8052	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		293.59490	291.425	15.30	0.1948	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,184.21770	2,180.378	18.82	0.6441	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		678.21770	661.678	18.82	0.3559	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		447.75660	433.533	20.18	0.2471	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,283.75660	3,282.233	20.18	0.7529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		450.41280	436.152	20.16	0.2484	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,266.41280	3,264.852	20.16	0.7516	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,916.90250	3,911.961	16.85	0.9576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		42.90250	50.661	16.85	0.0424	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		449.08210	434.840	20.17	0.2477	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,275.08210	3,273.540	20.17	0.7523	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		988.46550	981.821	16.96	0.4093	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,383.86550	1,364.021	16.96	0.5907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		1,376.50740	1,357.504	17.27	0.5706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,132.70740	1,127.204	17.27	0.4294	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,372.39340	1,353.414	17.28	0.5693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,138.59340	1,133.114	17.28	0.4307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		1,380.63510	1,361.600	17.26	0.5719	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,126.83510	1,121.301	17.26	0.4281	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,140.39000	1,135.036	17.32	0.4118	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,528.09000	1,508.736	17.32	0.5882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,517.78630	1,499.215	17.57	0.5718	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,271.78630	1,267.615	17.57	0.4282	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,513.75950	1,495.207	17.58	0.5706	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	15.09	Put			1,277.75950	1,273.607	17.58	0.4294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,521.82540	1,503.229	17.55	0.5729	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,265.82540	1,261.629	17.55	0.4271	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,286.35510	1,282.125	17.59	0.4131	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,666.45510	1,647.225	17.59	0.5869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,659.34890	1,640.958	17.79	0.5729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,415.94890	1,412.858	17.79	0.4271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,655.39250	1,637.021	17.80	0.5718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,421.99250	1,418.921	17.80	0.4282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,663.31640	1,644.907	17.79	0.5739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,409.91640	1,406.807	17.79	0.4261	0.00	0	0
Total \$ / R Option												27,075,728.85	62,250	1,594,061
Total \$ / R												2,002,121,500.55	203,559	2,945,713
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.97400		13.98460			0.0000	139,740.00	10	521
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.19390		14.20470			0.0000	0.00	0	27
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			14.41430		14.42490			0.0000	0.00	0	45
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.63460		14.64610			0.0000	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.86130		14.87400			0.0000	0.00	0	47
Total \$ / R MAXI Future												139,740.00	10	640
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			3,422.93460	3,527.061	22.25	0.0610	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			242,962.93460	244,127.061	22.25	0.9390	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			3,381.10040	3,491.107	22.27	0.0604	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			243,921.10040	245,091.106	22.27	0.9396	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			3,465.19590	3,563.415	22.24	0.0616	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			242,005.19590	243,163.415	22.24	0.9384	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			35,396.13910	34,256.580	18.42	0.3206	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			129,926.13910	129,866.580	18.42	0.6794	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			35,177.41300	34,041.226	18.44	0.3189	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			130,707.41300	130,651.226	18.44	0.6811	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			35,616.36560	34,473.436	18.41	0.3223	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			129,146.36560	129,083.436	18.41	0.6777	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			113,732.98760	112,094.845	15.82	0.6639	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			46,242.98760	45,664.845	15.82	0.3361	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			113,178.37250	111,540.517	15.83	0.6618	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			46,688.37250	46,110.517	15.83	0.3382	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			114,289.95470	112,651.118	15.80	0.6660	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			45,799.95470	45,221.118	15.80	0.3340	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			141,462.91990	139,382.803	15.64	0.6914	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			48,852.91990	47,922.803	15.64	0.3086	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			140,858.24990	138,781.476	15.65	0.6897	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			49,248.24990	48,321.476	15.65	0.3103	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			142,069.49880	139,986.591	15.64	0.6932	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			48,459.49880	47,526.591	15.64	0.3068	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	Call		156,561.15300	154,416.272	16.12	0.6755		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		62,161.15300	61,286.272	16.12	0.3245		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		155,990.76900	153,847.660	16.12	0.6740		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		62,590.76900	61,717.660	16.12	0.3260		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		157,133.22010	154,986.013	16.11	0.6770		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		61,733.22010	60,856.013	16.11	0.3230		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											139,740.00	10	640
£ / R	On 13/04/2017	Foreign Exchange Future			17.11700	17.27640			0.0000		0.00	0	61
£ / R	On 24/04/2017	Foreign Exchange Future			17.13930	17.30220			0.0000		0.00	0	10
£ / R	On 25/04/2017	Foreign Exchange Future			17.15270	17.31530			0.0000		0.00	0	182
£ / R	On 28/04/2017	Foreign Exchange Future			17.16370	17.32590			0.0000		0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future			17.34760	17.50900			0.0000		37,991,244.00	2,190	56,743
£ / R	On 18/09/2017	Foreign Exchange Future			17.66660	17.83000			0.0000		0.00	0	1,786
£ / R	On 18/12/2017	Foreign Exchange Future			17.99100	18.15640			0.0000		0.00	0	215
Total £ / R Future											37,991,244.00	2,190	59,094
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put		126.33770	161.050	23.08	0.4258		0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call		372.73770	248.050	23.08	0.5742		0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option	16.14	Put		31.12010	50.843	23.78	0.1158		0.00	0	0
£ / R	On 24/04/2017	Foreign Exchange Option	16.14	Call		1,193.32010	1,050.143	23.78	0.8842		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Call		1.48100	1.270	52.04	0.0022		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put		6,666.18100	6,828.570	52.04	0.9978		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Put		187.75600	246.733	19.70	0.4104		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Call		513.65600	410.433	19.70	0.5896		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Call		14.16200	12.392	32.35	0.0146		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.03	Put		6,535.16200	6,694.792	32.35	0.9854		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Call		14.04840	12.291	32.35	0.0145		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.04	Put		6,545.04840	6,704.691	32.35	0.9855		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Call		14.27640	12.492	32.35	0.0147		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Put		6,525.27640	6,684.892	32.35	0.9853		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Put		156.10160	178.435	16.23	0.2338		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	16.50	Call		1,165.10160	1,026.035	16.23	0.7662		0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Put		562.83180	631.015	17.74	0.5281		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	17.50	Call		571.83180	478.615	17.74	0.4719		0.00	0	600
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Put		1,666.73940	1,787.517	20.22	0.8317		0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option	19.00	Call		175.73940	135.117	20.22	0.1683		0.00	0	1,200
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Call		765.48560	679.284	17.53	0.4600		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.00	Put		935.48560	1,012.684	17.53	0.5400		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Call		761.65580	675.752	17.54	0.4582		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	18.01	Put		941.65580	1,019.152	17.54	0.5418		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Call		769.33380	682.833	17.52	0.4618		0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option	17.99	Put		929.33380	1,006.233	17.52	0.5382		0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option	25.15	Call		65.37530	43.649	21.29	0.0364		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	25.15	Put			7,058.97530	7,202.649	21.29	0.9636	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			65.04510	43.406	21.29	0.0363	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,068.64510	7,212.406	21.29	0.9637	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			65.70700	43.893	21.29	0.0366	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,049.30700	7,192.893	21.29	0.9634	0.00	0	0
Total £ / R Option												0.00	0	2,400
Total £ / R												37,991,244.00	2,190	61,494
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12648		0.12644			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12900		0.12896			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.13163		0.13158			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			32.11600	40.674	24.76	0.0687	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,388.11600	2,392.974	24.76	0.9313	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			6.66870	9.535	24.76	0.0193	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,362.66870	3,361.835	24.76	0.9807	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.14510	1.889	24.76	0.0045	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,357.14510	4,354.189	24.76	0.9955	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			54.66820	75.705	22.58	0.0890	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,158.76820	3,175.205	22.58	0.9110	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			19.36500	30.121	22.58	0.0403	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,123.46500	4,129.621	22.58	0.9597	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			140.76000	176.385	22.58	0.1787	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,244.86000	2,275.885	22.58	0.8213	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			2,222.78050	2,202.690	14.10	0.9433	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			64.38050	39.289	14.10	0.0567	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,422.20330	1,394.180	15.62	0.7805	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			263.80330	230.780	15.62	0.2195	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			875.50400	868.839	18.00	0.5629	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			717.10400	705.439	18.00	0.4371	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			14.66400		14.73520			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			14.68170		14.75460			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.88310		14.95520			0.0000	13,290,608.30	893	109,909
€ / R	On	18/09/2017	Foreign Exchange Future			15.18830		15.26180			0.0000	3,204,731.30	211	6,854
€ / R	On	18/12/2017	Foreign Exchange Future			15.50280		15.57690			0.0000	4,650,840.00	300	303
€ / R	On	19/03/2018	Foreign Exchange Future			15.82560		15.90120			0.0000	0.00	0	916
Total € / R Future												21,146,179.60	1,404	118,032
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			216.02320	238.541	21.43	0.6263	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	13/04/2017	Foreign Exchange Option	14.80	Call			151.22320	102.541	21.43	0.3737	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			13.87900	16.751	17.11	0.0630	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			968.47900	898.451	17.11	0.9370	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			14.02850	11.226	26.43	0.0183	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,248.82850	4,318.126	26.43	0.9817	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			14.03070	11.221	26.48	0.0182	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			114.79670	119.035	15.06	0.2046	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,258.83070	4,328.121	26.48	0.9818	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			14.02680	11.232	26.39	0.0183	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,238.82680	4,308.132	26.39	0.9817	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,427.03760	1,479.406	19.05	0.8404	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			122.23760	102.506	19.05	0.1596	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			959.99670	892.135	15.06	0.7954	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,240.14940	4,304.211	20.40	0.9594	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			41.66110	32.253	20.41	0.0403	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,249.86110	4,313.953	20.41	0.9597	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			41.37500	31.998	20.41	0.0400	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,259.57500	4,323.698	20.41	0.9600	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			41.94940	32.511	20.40	0.0406	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			251.06790	227.679	18.71	0.1846	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,734.16790	2,784.879	18.71	0.8154	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			249.95050	226.638	18.72	0.1838	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,743.05050	2,793.838	18.72	0.8162	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			252.19480	228.726	18.70	0.1854	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,725.29480	2,775.926	18.70	0.8146	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			72.07020	62.637	22.69	0.0540	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,905.17020	5,969.837	22.69	0.9460	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,779.58600	1,710.676	14.75	0.8129	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			202.68600	207.876	14.75	0.1871	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,362.73640	1,396.299	16.62	0.6298	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			549.63640	509.099	16.62	0.3702	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			469.18270	477.648	14.80	0.3038	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,514.00790	1,446.945	14.81	0.6946	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			472.80790	481.345	14.81	0.3054	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,507.65080	1,440.661	14.81	0.6929	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			476.45080	485.061	14.81	0.3071	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,520.38270	1,453.248	14.80	0.6962	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												21,146,179.60	1,404	154,032
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.48380		10.54910			0.0000	964,509.60	92	30,140
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.63490		10.70080			0.0000	0.00	0	2,235
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.78820		10.85490			0.0000	75,517.40	7	58
Total AU\$ / R Future												1,040,027.00	99	32,433

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			21.20280	16.945	18.51	0.0484	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,542.10280	1,603.145	18.51	0.9516	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			21.63710	17.145	18.38	0.0492	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,522.53710	1,583.345	18.38	0.9508	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			21.41850	17.044	18.45	0.0488	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,532.31850	1,593.244	18.45	0.9512	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			64.65830	57.716	15.85	0.1105	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,543.85830	1,602.816	15.85	0.8895	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			63.73950	56.966	15.86	0.1092	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,552.93950	1,612.066	15.86	0.8908	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			65.58930	58.474	15.83	0.1117	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,534.78930	1,593.574	15.83	0.8883	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,216.18410	1,262.629	14.67	0.7657	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			194.46060	173.950	14.64	0.2380	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,199.56060	1,245.750	14.64	0.7620	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			192.76440	172.381	14.66	0.2361	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,207.86440	1,254.181	14.66	0.7639	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			191.08410	170.829	14.67	0.2343	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,040,027.00	99	32,433
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.44490		10.43560			0.0000	0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.62450		10.61480			0.0000	0.00	0	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.80610		10.79580			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			36.08270	32.185	18.44	0.0844	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,340.48270	1,327.285	18.44	0.9156	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			35.64780	31.863	18.49	0.0834	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,350.04780	1,336.963	18.49	0.9166	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			36.52460	32.511	18.38	0.0853	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,330.92460	1,317.611	18.38	0.9147	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			204.11190	200.913	15.67	0.2995	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			879.31190	866.413	15.67	0.7005	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			201.98010	198.773	15.69	0.2969	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			887.18010	874.274	15.69	0.7031	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			206.26430	203.076	15.66	0.3022	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			871.46430	858.576	15.66	0.6978	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			634.18600	635.711	13.81	0.6078	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			378.38600	369.611	13.81	0.3922	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			628.97220	630.447	13.82	0.6046	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			383.17220	374.347	13.82	0.3954	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			639.43360	641.010	13.80	0.6110	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			373.63360	364.910	13.80	0.3890	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	19/06/2017	Foreign Exchange Future			13.93700		13.98400			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			14.24070		14.28880			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.55390		14.60370			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			59.59030	47.157	20.47	0.0838	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,955.59030	1,990.157	20.47	0.9162	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			58.92700	46.653	20.49	0.0830	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,964.92700	1,999.653	20.49	0.9170	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			60.26120	47.668	20.45	0.0847	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,946.26120	1,980.668	20.45	0.9153	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			312.31850	287.261	18.21	0.2828	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,413.51850	1,436.561	18.21	0.7172	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			310.40060	285.377	18.23	0.2812	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,421.60060	1,444.677	18.23	0.7188	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			314.24980	289.162	18.20	0.2844	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,405.44980	1,428.461	18.20	0.7156	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			1,086.83170	1,045.902	15.86	0.6341	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			513.13170	522.002	15.86	0.3659	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			1,081.38410	1,040.565	15.87	0.6321	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			517.68410	526.665	15.87	0.3679	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			1,092.30170	1,051.265	15.85	0.6362	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			508.60170	517.365	15.85	0.3638	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			2.01610		2.01920			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			2.03470		2.03790			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			2.05310		2.05650			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			93.77090	85.447	19.65	0.1046	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,501.77090	2,524.447	19.65	0.8954	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			108.93600	97.034	19.21	0.1184	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,316.93600	2,336.034	19.21	0.8816	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			101.04920	91.008	19.43	0.1113	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,409.04920	2,430.008	19.43	0.8887	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			493.81250	471.286	16.76	0.3320	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,614.81250	1,624.286	16.76	0.6680	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			469.37070	447.316	16.85	0.3183	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,690.37070	1,700.316	16.85	0.6817	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			520.05950	497.007	16.68	0.3463	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,541.05950	1,550.007	16.68	0.6537	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			533.43050	533.763	15.02	0.3036	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,632.51650	1,599.267	15.00	0.6821	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			567.51650	568.267	15.00	0.3179	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,571.78710	1,538.766	15.04	0.6671	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			606.78710	607.766	15.04	0.3329	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,698.43050	1,664.764	15.02	0.6964	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			2.00630		2.00950			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			678.35220	640.567	17.54	0.7025	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			183.35220	177.567	17.54	0.2975	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			613.66330	577.022	17.70	0.6618	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			218.66330	214.022	17.70	0.3382	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			553.07240	517.840	17.86	0.6201	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			258.07240	254.840	17.86	0.3799	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			2.00300		2.01170			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			1,630.98520	1,703.340	16.99	0.8303	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			131.31610	120.187	17.05	0.1557	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,714.31610	1,790.187	17.05	0.8443	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			116.17520	108.214	17.11	0.1427	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,799.17520	1,878.214	17.11	0.8573	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			147.98520	133.340	16.99	0.1697	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			1.80110		1.80250			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.83180		1.83320			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.86180		1.86330			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			171.74790	155.436	20.01	0.1841	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,746.74790	1,744.436	20.01	0.8159	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			159.23210	143.433	20.18	0.1716	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,834.23210	1,832.433	20.18	0.8284	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			147.68600	132.397	20.35	0.1599	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,922.68600	1,921.397	20.35	0.8401	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			465.60990	450.858	18.29	0.3268	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,633.60990	1,632.858	18.29	0.6732	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			443.61880	429.179	18.43	0.3136	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,711.61880	1,711.179	18.43	0.6864	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			488.30300	473.220	18.14	0.3405	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,556.30300	1,555.220	18.14	0.6595	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,483.29590	1,462.036	15.41	0.6762	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			550.29590	544.036	15.41	0.3238	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,427.24080	1,406.057	15.51	0.6596	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			594.24080	588.057	15.51	0.3404	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,541.23330	1,519.922	15.30	0.6927	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			508.23330	501.922	15.30	0.3073	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			0.13360		0.13380			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13340		0.13330			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.13340		0.13350			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			9.70880		9.74100			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.84120		9.87440			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.97580		10.00950			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			23.95360	21.074	17.39	0.0657	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,232.95360	1,262.274	17.39	0.9343	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			23.67790	20.897	17.46	0.0651	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,242.67790	1,272.097	17.46	0.9349	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			24.23510	21.254	17.32	0.0664	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,223.23510	1,252.454	17.32	0.9336	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			859.18950	881.332	15.04	0.7477	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			151.70690	140.728	15.06	0.2496	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			867.30690	889.528	15.06	0.7504	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			155.49560	144.360	15.03	0.2550	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			851.09560	873.160	15.03	0.7450	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			153.58950	142.532	15.04	0.2523	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			483.48640	460.396	16.51	0.4216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			681.29850	624.557	16.31	0.5758	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			481.79850	458.757	16.31	0.4242	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			669.61720	612.927	16.11	0.5731	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			480.11720	457.127	16.11	0.4269	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			692.98640	636.196	16.51	0.5784	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			1.30870		1.30830			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32480		1.32430			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.34030		1.33980			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			717.00000	713.000		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			817.00000	813.000		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			917.00000	913.000		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			457.00000	452.000		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			557.00000	552.000		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			357.00000	352.000		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			398.00000	403.000		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			298.00000	303.000		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			198.00000	203.000		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			1.24140		1.25200			0.0000	80,691.00	65	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24470		1.25520			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.24810		1.25870			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												80,691.00	65	4,048
Total QUANTO £ / \$												80,691.00	65	4,048
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06510		1.06940			0.0000	5,325.50	5	31,439
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07010		1.07440			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.07550		1.07990			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												5,325.50	5	31,439
Total QUANTO € / \$												5,325.50	5	31,439
RAIN	On	19/06/2017	Foreign Exchange Future			23,434.72000	23,505.80000				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			9.97120	9.98160				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		110.71520	98.164	16.14	0.2400		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		649.11520	646.964	16.14	0.7600		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		108.62900	96.106	16.14	0.2360		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		657.02900	654.907	16.14	0.7640		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		112.83790	100.257	16.13	0.2440		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		641.23790	639.057	16.13	0.7560		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			3.66810	3.69360				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		10.15590	9.868	21.80	0.0655		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put		586.55590	611.768	21.80	0.9345		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call		9.87600	9.628	21.94	0.0638		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put		596.27600	621.528	21.94	0.9362		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call		10.44750	10.118	21.66	0.0673		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put		576.84750	602.018	21.66	0.9327		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			1.43480	1.44110				0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.41190	1.41800				0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39110	1.39700				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									2 035 448 978.80	145,082	1,604,272
Total Options									27 075 728.85	62,250	1,632,461
Grand Total:									2,062,524,707.65	207,332	3,236,733