



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/05/2017 Foreign Exchange Future			13.24780		13.39320			0.0000	23,157,154.40	1,748	0
\$ / R On 25/05/2017 Foreign Exchange Future			13.24870		13.39320			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			13.25080		13.39560			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.25920		13.40540			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.26130		13.40780			0.0000	0.00	0	1,200
\$ / R On 05/06/2017 Foreign Exchange Future			13.27340		13.41940			0.0000	0.00	0	0
\$ / R On 07/06/2017 Foreign Exchange Future			13.27820		13.42410			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.28300		13.42880			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.29020		13.43570			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.30700		13.45210			0.0000	424,666,291.00	31,913	852,157
\$ / R On 28/06/2017 Foreign Exchange Future			13.32800		13.47300			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.33260		13.47760			0.0000	0.00	0	2,142
\$ / R On 05/07/2017 Foreign Exchange Future			13.34390		13.48920			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.34840		13.49380			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.35520		13.50080			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.35980		13.50540			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.36430		13.51000			0.0000	0.00	0	1,108
\$ / R On 17/07/2017 Foreign Exchange Future			13.37110		13.51700			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.38020		13.52630			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.38920		13.53550			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.39370		13.54000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2017	Foreign Exchange Future			13.40250		13.54910			0.0000	0.00	0	4,774
\$ / R	On	11/08/2017	Foreign Exchange Future			13.42690		13.57410			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future			13.44020		13.58770			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.46700		13.61490			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.51190		13.66020			0.0000	18,592,374.40	1,376	50,495
\$ / R	On	27/09/2017	Foreign Exchange Future			13.53210		13.68050			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.53430		13.68280			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.59040		13.73940			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.59940		13.74850			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.63750		13.78700			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.67090		13.82080			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.71460		13.86570			0.0000	411,438.00	30	89,350
\$ / R	On	22/12/2017	Foreign Exchange Future			13.72330		13.87470			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.83910		13.99370			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.84350		13.99820			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.91230		14.06860			0.0000	0.00	0	8,767
\$ / R	On	25/04/2018	Foreign Exchange Future			13.99150		14.14960			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.02580		14.18460			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.03440		14.19340			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.10940		14.27030			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.23410		14.39800			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.31200		14.47790			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.43890		14.60790			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.50790		14.67860			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.64370		14.81780			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.71720		14.89310			0.0000	0.00	0	1,500
<b>Total \$ / R Future</b>												<b>466,827,257.80</b>	<b>35,067</b>	<b>1,022,685</b>
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Put			322.45560	462.200	14.07	1.0000	0.00	0	0
\$ / R	On	19/05/2017	Foreign Exchange Option	13.71	Call			5.65560	0.000	14.07	0.0000	0.00	0	0
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Put			238.05230	350.409	21.07	0.8013	0.00	0	0
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Call			71.25230	39.109	21.07	0.1987	0.00	0	2,000
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			203.88360	298.085	18.88	0.7579	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			99.48360	48.885	18.88	0.2421	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,574.44610	2,719.231	37.54	0.9998	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.04610	0.031	37.54	0.0002	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			97.33410	139.439	16.22	0.4739	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			262.73410	158.639	16.22	0.5261	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			31.40710	45.906	16.87	0.1998	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			509.20710	377.206	16.87	0.8002	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			436.43770	544.483	17.92	0.8239	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			85.83770	47.883	17.92	0.1761	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			394.35050	281.234	15.99	0.6548	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			74.95050	107.834	15.99	0.3452	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			18.15820	29.114	15.57	0.1229	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			692.25820	557.314	15.57	0.8771	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,092.58590	1,232.072	21.66	0.9605	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			16.68590	10.272	21.66	0.0395	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			60.30250	87.798	15.74	0.2779	0.00	0	20,000
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call			489.10250	370.798	15.74	0.7221	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call			503.84210	386.594	15.65	0.7157	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put			68.14210	96.394	15.65	0.2843	0.00	0	100
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put			129.71950	175.786	16.08	0.4263	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call			365.41950	265.986	16.08	0.5737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			5.62650	3.549	22.98	0.0118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,073.52650	2,216.549	22.98	0.9882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			5.53010	3.493	23.01	0.0116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,083.43010	2,226.493	23.01	0.9884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			5.72470	3.606	22.94	0.0120	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			0.12250	0.079	34.49	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call			47.20490	28.721	19.37	0.0853	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put			1,659.80510	1,800.162	21.49	0.9766	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call			11.90510	7.162	21.49	0.0234	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			4,050.05170	4,194.498	34.49	0.9963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			2.15170	1.498	34.49	0.0037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			5,548.02250	5,693.079	34.49	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put			159.88840	207.377	16.11	0.4352	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call			374.11150	279.051	16.16	0.5457	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put			172.01150	222.051	16.16	0.4543	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call			1,165.20100	1,021.735	16.90	0.9476	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put			13.10100	14.735	16.90	0.0524	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put			995.10490	1,121.721	19.37	0.9147	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put			21.54350	24.448	15.90	0.0849	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put			683.43770	796.146	18.62	0.8318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call			95.53770	63.146	18.62	0.1682	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call			345.55310	254.803	16.25	0.5139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put			193.45310	247.803	16.25	0.4861	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call			391.98840	294.377	16.11	0.5648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call			63.73770	40.058	19.05	0.1140	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call			1,675.22490	1,530.654	19.21	0.9863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put			3.12490	3.654	19.21	0.0137	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put			1,320.99110	1,456.520	20.24	0.9569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call			23.09110	13.520	20.24	0.0431	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call			973.64350	831.448	15.90	0.9151	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call			600.24250	479.845	15.61	0.7491	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put			116.88910	154.563	15.91	0.3589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call			468.98910	361.563	15.91	0.6411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put			180.40260	232.160	16.20	0.4671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call			362.50260	269.160	16.20	0.5329	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put			861.63770	983.058	19.05	0.8860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put			16.80400	18.970	16.40	0.0667	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call			1,360.05950	1,215.932	17.90	0.9677	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	12.10	Put			7.95950	8.932	17.90	0.0323	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call			733.01330	601.441	15.34	0.8318	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put			40.91330	54.441	15.34	0.1682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put			68.14250	92.845	15.61	0.2509	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			833.32370	692.840	15.16	0.8787	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			211.71670	270.583	16.38	0.5112	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			323.81670	237.583	16.38	0.4888	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,458.06790	1,313.972	18.40	0.9747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			5.96790	6.972	18.40	0.0253	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			1,068.90400	925.970	16.40	0.9333	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			137.29770	179.789	16.01	0.3969	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			221.21770	282.347	16.45	0.5235	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			313.31770	229.347	16.45	0.4765	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,213.66650	1,069.994	17.15	0.9536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			11.56650	12.994	17.15	0.0464	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			31.22370	35.840	15.16	0.1213	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			175.87880	122.953	17.59	0.2939	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			266.98700	338.243	16.75	0.5771	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			269.08700	195.243	16.75	0.4229	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			448.92260	343.881	15.96	0.6221	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			126.82260	166.881	15.96	0.3779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			429.39770	326.789	16.01	0.6031	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			298.02760	217.450	16.55	0.4583	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			615.91140	494.238	15.58	0.7602	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			63.81140	87.238	15.58	0.2398	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			495.32130	594.739	17.92	0.7487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			147.42130	101.740	17.92	0.2513	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			423.77880	515.953	17.59	0.7061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			178.97940	125.290	17.56	0.2984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,562.21770	1,701.550	21.13	0.9722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			14.31770	8.550	21.13	0.0278	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			697.21490	569.703	15.41	0.8126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			45.11490	62.704	15.41	0.1874	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			235.92760	300.450	16.55	0.5417	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			62.48500	39.186	19.07	0.1119	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,708.76470	1,849.564	21.66	0.9785	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			10.86470	6.564	21.66	0.0215	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			295.57460	371.283	16.92	0.6054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			247.67460	178.283	16.92	0.3946	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			416.87940	508.290	17.56	0.7016	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			1.99810	1.865	26.36	0.0058	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			778.29240	642.268	15.26	0.8542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			36.19240	45.268	15.26	0.1458	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			80.72350	52.046	18.80	0.1428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			758.62350	875.046	18.80	0.8572	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			870.38500	992.186	19.07	0.8881	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	15.85	Call			3.22880	2.145	24.15	0.0071	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,954.83820	2,097.307	22.55	0.9857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			6.93820	4.307	22.55	0.0143	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			102.77930	68.747	18.53	0.1806	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			650.67930	761.747	18.53	0.8194	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,749.89810	2,894.865	26.36	0.9942	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			38.54590	22.946	19.57	0.0699	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,550.43520	2,694.858	24.88	0.9939	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			2.53520	1.858	24.88	0.0061	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			54.33860	33.567	19.22	0.0978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			932.23860	1,056.567	19.22	0.9022	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,401.12880	2,545.145	24.15	0.9929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			2.16610	1.859	25.62	0.0060	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			130.07040	89.025	18.16	0.2247	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			547.97040	652.025	18.16	0.7753	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,411.07650	2,555.114	24.18	0.9930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			3.17650	2.114	24.18	0.0070	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,086.44590	1,215.946	19.57	0.9301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,598.68430	4,743.530	34.49	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			139.73940	96.089	18.03	0.2396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			517.63940	619.089	18.03	0.7604	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			73.19160	46.692	18.91	0.1302	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			801.09160	919.692	18.91	0.8698	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,650.06610	2,794.860	25.62	0.9940	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			1.98850	1.959	30.27	0.0054	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			83.93250	54.345	18.76	0.1482	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			741.83250	857.345	18.76	0.8518	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,809.89020	2,954.871	26.80	0.9942	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			1.99020	1.871	26.80	0.0058	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.78430	0.530	34.49	0.0014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,053.72490	2,196.664	22.91	0.9878	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,198.14670	5,343.161	34.49	0.9995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.24670	0.161	34.49	0.0005	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			66.31600	41.857	19.01	0.1185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			844.21600	964.857	19.01	0.8815	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,279.88850	3,424.959	30.27	0.9946	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,455.48010	1,593.432	20.74	0.9663	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,698.54930	4,843.436	34.49	0.9988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.64930	0.436	34.49	0.0012	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			539.67550	424.732	15.74	0.7025	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			87.57550	117.732	15.74	0.2975	0.00	0	88,455
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			5.82490	3.664	22.91	0.0122	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,063.62470	2,206.606	22.94	0.9880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			3.62270	2.378	23.90	0.0079	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,331.52270	2,475.379	23.90	0.9921	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,257.92810	6,403.017	34.49	0.9999	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	19.71	Call		0.02810	0.017	34.49	0.0001	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		17.58010	10.432	20.74	0.0337	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		318.87790	392.307	16.85	0.5800	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		291.87790	220.307	16.85	0.4200	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,770.74580	2,915.214	24.80	0.9910	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		3.74580	3.214	24.80	0.0090	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		448.51650	535.799	17.44	0.6663	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		226.11650	168.399	17.44	0.3337	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		671.44440	775.335	18.14	0.7595	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		160.64440	119.235	18.14	0.2405	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		366.47580	441.498	16.84	0.5840	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		310.27580	239.898	16.84	0.4160	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		730.41160	835.594	18.15	0.7663	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		161.21160	120.794	18.15	0.2337	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,477.03560	4,621.838	28.32	0.9962	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		2.43560	1.638	28.32	0.0038	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		197.44680	150.484	17.85	0.2758	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		642.04680	740.684	17.85	0.7242	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		185.58690	228.711	15.88	0.3809	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		555.58690	453.011	15.88	0.6191	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		487.31100	571.381	17.09	0.6333	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		284.31100	222.481	17.09	0.3667	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,142.88970	1,262.062	19.17	0.8465	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		109.18970	82.262	19.17	0.1535	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		925.78470	1,034.911	18.45	0.7861	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		161.28470	124.111	18.45	0.2139	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		563.02780	463.117	15.87	0.5961	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		227.52780	273.917	15.87	0.4039	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,001.30570	3,145.481	22.88	0.9805	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		11.30570	9.181	22.88	0.0195	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		373.08950	439.658	16.47	0.5297	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		413.08950	333.358	16.47	0.4703	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		508.26840	588.341	16.96	0.6067	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		337.36840	270.841	16.96	0.3933	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		542.94340	621.991	16.99	0.5991	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		367.04340	298.891	16.99	0.4009	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		330.05100	383.051	16.08	0.4506	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		567.75100	473.251	16.08	0.5494	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		419.37330	479.950	16.30	0.4941	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		534.27330	446.950	16.30	0.5059	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,251.32930	3,393.286	22.39	0.9663	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		26.22930	20.286	22.39	0.0337	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		492.44660	415.841	16.75	0.4475	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		582.24660	653.941	16.75	0.5525	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,061.65720	936.235	15.13	0.7603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		151.45720	174.335	15.13	0.2397	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	13.76	Call		488.51990	412.388	16.77	0.4446	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,730.40640	3,875.644	21.98	0.9722	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		473.11210	398.845	16.85	0.4333	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		20.37840	17.378	21.98	0.0276	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,740.17840	3,885.478	21.98	0.9724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		20.15280	17.213	21.99	0.0274	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,749.95280	3,895.313	21.99	0.9726	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		20.60640	17.544	21.98	0.0278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		225.76290	185.870	18.71	0.2303	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		542.13790	459.531	16.51	0.4827	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		511.93790	577.631	16.51	0.5173	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		512.51200	433.540	16.65	0.4620	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		552.31200	621.640	16.65	0.5380	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		612.91210	686.945	16.85	0.5667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		96.38750	111.902	14.91	0.1721	39,389.47	352	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,148.22090	1,251.679	18.37	0.7402	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		258.42090	213.580	18.37	0.2598	37,589.99	176	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		978.06570	1,074.298	17.92	0.6969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		308.26570	256.198	17.92	0.3031	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,285.56290	1,393.970	18.71	0.7697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		43.37860	43.984	15.05	0.0797	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,108.75270	1,210.656	18.26	0.7309	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		268.95270	222.556	18.26	0.2691	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,521.05880	1,635.049	19.20	0.8121	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		181.25880	146.949	19.20	0.1879	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,256.58750	1,123.802	14.91	0.8279	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		342.50990	285.510	17.66	0.3316	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		798.16670	690.181	15.67	0.6381	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		277.96670	318.280	15.67	0.3619	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		1,024.83820	901.077	15.17	0.7456	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		164.63820	189.177	15.17	0.2544	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,703.57860	1,555.884	15.05	0.9203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		231.19050	190.462	18.65	0.2353	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		442.25710	499.839	16.24	0.4775	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		602.45710	511.739	16.24	0.5225	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,419.75800	2,551.358	20.74	0.9114	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		79.95800	63.258	20.74	0.0886	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		882.30990	973.609	17.66	0.6684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		392.32290	445.043	16.08	0.4459	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,370.74150	3,513.084	21.68	0.9616	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		30.94150	24.984	21.68	0.0384	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		275.48560	228.135	18.20	0.2748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,085.28560	1,186.234	18.20	0.7252	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,260.99050	1,368.562	18.65	0.7647	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		38.37740	30.266	21.53	0.0457	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		886.01240	771.681	15.45	0.6833	0.00	0	4,351

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	13.00	Put		225.81240	259.781	15.45	0.3167	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,349.72930	4,496.703	22.12	0.9853	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		9.92930	8.603	22.12	0.0147	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		652.52290	556.943	16.08	0.5541	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		970.57430	1,066.438	17.90	0.6948	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,399.74960	3,542.376	21.71	0.9626	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		29.94960	24.276	21.71	0.0374	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		337.00270	280.784	17.70	0.3271	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		896.80270	988.884	17.70	0.6729	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,178.17740	3,318.365	21.53	0.9543	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		588.31990	660.488	16.77	0.5554	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,339.80000	986,488.100	22.12	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	22.12	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,798.25020	2,932.534	21.21	0.9355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		58.45020	44.434	21.21	0.0645	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		310.77430	258.338	17.90	0.3052	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		451.99960	508.919	16.25	0.4709	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		632.49960	541.019	16.25	0.5291	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,482.76110	3,622.783	21.35	0.9624	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		33.26110	24.883	21.35	0.0376	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		304.80930	347.337	15.76	0.3717	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		807.60930	701.637	15.76	0.6283	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,360.04750	1,464.202	18.58	0.7403	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		289.44750	244.602	18.58	0.2597	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,757.19750	3,893.165	22.22	0.9469	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		55.69750	42.565	22.22	0.0531	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put		834.99450	914.994	17.27	0.6017	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call		483.49450	414.394	17.27	0.3983	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call		1,065.17940	945.127	15.34	0.7102	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put		236.67940	265.727	15.34	0.2898	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		479.50230	533.727	16.22	0.4515	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		728.00230	633.127	16.22	0.5485	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		765.18640	838.103	16.97	0.5596	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		572.18640	495.603	16.97	0.4404	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		501.77080	554.484	16.15	0.4341	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		822.57080	725.384	16.15	0.5659	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,996.88550	4,133.040	22.80	0.9317	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		77.68550	63.940	22.80	0.0683	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		114.27080	96.972	21.91	0.0962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,548.57080	3,682.372	21.91	0.9038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		113.81980	96.575	21.93	0.0958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,558.11980	3,691.975	21.93	0.9042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		114.72640	97.373	21.90	0.0966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,539.02640	3,672.773	21.90	0.9034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call		1,052.24420	943.776	15.66	0.6525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put		366.54420	409.176	15.66	0.3475	0.00	0	16,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,034.81060	927.403	15.71	0.6452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			379.11060	422.803	15.71	0.3548	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,602.86490	1,467.682	14.90	0.8269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			137.16490	153.082	14.90	0.1731	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			929.93530	829.323	15.99	0.5991	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			464.23530	514.723	15.99	0.4009	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			693.71640	612.031	16.77	0.4815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			738.01640	807.431	16.77	0.5185	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,409.22040	1,281.529	15.11	0.7757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			193.52040	216.929	15.11	0.2243	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,595.92360	1,701.310	18.75	0.7274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			351.62360	305.910	18.75	0.2726	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			783.23820	693.389	16.43	0.5284	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			617.53820	678.789	16.43	0.4716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,762.79870	1,623.225	14.94	0.8589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			107.09870	118.625	14.94	0.1411	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,171.22160	2,026.865	15.18	0.9180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			55.52160	62.265	15.18	0.0820	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			512.81560	566.906	16.14	0.4248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			878.51560	781.506	16.14	0.5752	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,522.78920	1,391.418	14.99	0.8071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			157.08920	176.818	14.99	0.1929	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,088.52820	977.260	15.57	0.6672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			342.82820	382.660	15.57	0.3328	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,604.01940	1,709.486	18.76	0.7288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			349.71940	304.087	18.76	0.2712	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,560.84270	2,684.180	20.18	0.8459	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			186.54270	158.780	20.18	0.1541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,507.69250	1,611.359	18.58	0.7123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			373.39250	325.959	18.58	0.2877	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,165.17700	1,047.211	15.39	0.6963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			299.47700	332.611	15.39	0.3037	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,945.88320	1,803.870	15.05	0.8887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			80.18320	89.270	15.05	0.1113	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,023.32180	916.626	15.74	0.6403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			387.62180	432.026	15.74	0.3597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,424.69510	3,557.764	21.69	0.8985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			120.39510	102.364	21.69	0.1015	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			593.58480	521.369	17.20	0.4253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			907.88480	986.769	17.20	0.5747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,453.23930	3,586.482	21.74	0.8998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			118.93930	101.082	21.74	0.1002	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			603.96140	530.723	17.15	0.4313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			888.26140	966.123	17.15	0.5687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,278.89200	4,411.600	22.77	0.9325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			84.59200	66.200	22.77	0.0675	0.00	0	2,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			625.25550	549.951	17.06	0.4435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			849.55550	925.351	17.06	0.5565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,386.67540	3,519.509	21.62	0.8968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			122.37540	104.109	21.62	0.1032	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			485.20610	424.826	17.78	0.3604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,149.50610	1,240.226	17.78	0.6396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,093.73250	3,224.567	21.09	0.8823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			139.43250	119.167	21.09	0.1177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			493.63280	432.206	17.73	0.3656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,127.93280	1,217.606	17.73	0.6344	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			956.61100	854.206	15.91	0.6112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			440.91100	489.606	15.91	0.3888	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			658.61120	580.147	16.91	0.4622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			792.91120	865.547	16.91	0.5378	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,491.33900	3,624.810	21.81	0.9014	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			117.03900	99.410	21.81	0.0986	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			212.93260	181.786	19.88	0.1738	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,347.23260	2,467.186	19.88	0.8262	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			940.52740	839.198	15.96	0.6039	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			454.82740	504.598	15.96	0.3961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,842.08480	2,970.242	20.62	0.8674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			157.78480	134.842	20.62	0.1326	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,236.43200	4,368.593	22.78	0.9282	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			91.13200	71.894	22.78	0.0718	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			515.68210	570.009	16.15	0.4231	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			890.38210	793.309	16.15	0.5769	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			933.07530	1,012.650	17.05	0.5407	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			726.77530	651.750	17.05	0.4593	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			920.86210	999.806	17.02	0.5358	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			739.06210	663.306	17.02	0.4642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,412.67600	1,295.656	15.39	0.7099	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			344.07600	383.356	15.39	0.2901	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,850.08680	1,958.156	18.73	0.7025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			458.68680	410.456	18.73	0.2975	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,575.40440	1,678.476	18.27	0.6598	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,635.96910	3,768.573	21.45	0.8586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,645.35110	3,778.009	21.47	0.8591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			205.18700	181.440	21.43	0.1418	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,626.58700	3,759.140	21.43	0.8582	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,424.87730	1,523.503	17.98	0.6331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			583.47730	525.803	17.98	0.3669	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			204.56910	180.873	21.45	0.1414	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			534.00440	480.776	18.27	0.3402	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,180.84770	1,079.694	15.82	0.6340	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			492.24770	547.394	15.82	0.3660	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			457.75730	508.929	15.70	0.3498	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	Call			1,226.35730	1,121.229	15.70	0.6502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			203.95110	180.309	21.47	0.1409	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,118.57470	2,231.163	19.00	0.7169	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			458.17470	412.663	19.00	0.2831	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,487.36570	1,587.284	17.98	0.6231	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			636.96570	578.784	17.98	0.3769	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,074.11330	1,159.064	17.15	0.5281	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			858.71330	784.864	17.15	0.4719	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,010.91850	1,093.237	17.00	0.5105	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			904.31850	827.637	17.00	0.4895	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,725.49610	3,858.431	21.26	0.8191	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,291.13480	3,132.090	13.11	0.9709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			20.83480	22.690	13.11	0.0291	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			305.03500	277.123	21.28	0.1805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,734.73500	3,867.723	21.28	0.8195	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,278.77900	1,183.100	16.16	0.6123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			648.47900	713.700	16.16	0.3877	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,621.88980	1,504.494	15.54	0.7135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			401.58980	445.094	15.54	0.2865	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,566.29060	2,684.628	19.51	0.7368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			456.59060	414.028	19.51	0.2632	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			304.27720	276.417	21.29	0.1800	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,743.97720	3,877.017	21.29	0.8200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			305.79610	277.831	21.26	0.1809	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,231.95820	1,319.519	17.47	0.5162	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,009.95820	933.619	17.47	0.4838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,009.25330	935.088	17.74	0.4676	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,391.35330	1,483.088	17.74	0.5324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,005.86830	931.908	17.75	0.4664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,397.96830	1,489.908	17.75	0.5336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,012.65100	938.272	17.73	0.4689	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,384.75100	1,476.272	17.73	0.5311	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,393.60270	1,484.318	17.75	0.5098	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,141.50270	1,063.218	17.75	0.4902	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,135.69640	1,059.466	17.96	0.4764	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,537.09640	1,631.566	17.96	0.5236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,132.31930	1,056.287	17.96	0.4753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,543.71930	1,638.387	17.96	0.5247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,139.09240	1,062.664	17.95	0.4775	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,530.49240	1,624.764	17.95	0.5225	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,547.07700	1,640.829	17.94	0.5045	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,264.87700	1,184.529	17.94	0.4955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,261.31980	1,182.658	18.11	0.4835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,688.21980	1,785.458	18.11	0.5165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,257.96460	1,179.480	18.12	0.4825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,694.86460	1,792.280	18.12	0.5175	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,264.68540	1,185.845	18.11	0.4845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,681.58540	1,778.645	18.11	0.5155	0.00	0	0
<b>Total \$ / R Option</b>												<b>76,979.46</b>	<b>528</b>	<b>1,828,647</b>
<b>Total \$ / R</b>												<b>466,904,237.26</b>	<b>35,595</b>	<b>2,851,332</b>
\$ / R MAXI On	19/06/2017	Foreign Exchange Future		13.30700				13.45210			0.0000	266,140.00	20	566
\$ / R MAXI On	18/09/2017	Foreign Exchange Future		13.51190				13.66020			0.0000	0.00	0	22
\$ / R MAXI On	18/12/2017	Foreign Exchange Future		13.71460				13.86570			0.0000	0.00	0	42
\$ / R MAXI On	19/03/2018	Foreign Exchange Future		13.91230				14.06860			0.0000	0.00	0	3
\$ / R MAXI On	18/06/2018	Foreign Exchange Future		14.10940				14.27030			0.0000	0.00	0	147
<b>Total \$ / R MAXI Future</b>												<b>266,140.00</b>	<b>20</b>	<b>780</b>
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				198.02270	188.623	27.69	0.0056	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				292,988.02270	307,488.623	27.69	0.9944	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				197.97310	188.778	27.76	0.0056	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				293,987.97310	308,488.778	27.76	0.9944	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				198.08390	188.478	27.61	0.0056	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				291,988.08390	306,488.478	27.61	0.9944	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				15,997.46170	12,912.646	19.43	0.1679	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				164,977.46170	176,722.646	19.43	0.8321	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				15,865.17170	12,802.098	19.45	0.1667	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				165,845.17170	177,612.098	19.45	0.8333	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				16,131.11270	13,024.192	19.42	0.1692	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				164,111.11270	175,834.192	19.42	0.8308	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				76,094.23940	67,310.488	16.51	0.5170	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				64,524.23940	70,850.488	16.51	0.4830	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				75,655.54520	66,911.730	16.53	0.5147	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				65,085.54520	71,451.730	16.53	0.4853	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				76,535.30280	67,711.150	16.50	0.5193	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				63,965.30280	70,251.150	16.50	0.4807	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				100,966.43380	91,908.223	16.30	0.5667	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				66,106.43380	72,678.223	16.30	0.4333	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				100,501.14920	91,473.555	16.32	0.5648	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				66,641.14920	73,243.555	16.32	0.4352	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				101,434.33390	92,345.465	16.29	0.5686	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				65,574.33390	72,115.465	16.29	0.4314	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				114,272.28470	105,484.046	16.56	0.5637	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				80,242.28470	87,544.046	16.56	0.4363	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				113,830.99150	105,068.881	16.58	0.5621	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				80,800.99150	88,128.881	16.58	0.4379	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				114,714.82180	105,900.977	16.55	0.5654	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				79,684.82180	86,960.977	16.55	0.4346	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>												<b>266,140.00</b>	<b>20</b>	<b>780</b>
£ / R	On	31/05/2017	Foreign Exchange Future			17.27750		17.42700			0.0000	0.00	0	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.34580		17.49340			0.0000	27,840,009.00	1,605	52,993
£ / R	On	18/09/2017	Foreign Exchange Future			17.66150		17.81290			0.0000	0.00	0	2,847
£ / R	On	18/12/2017	Foreign Exchange Future			17.97820		18.13190			0.0000	0.00	0	2,215
<b>Total £ / R Future</b>												<b>27,840,009.00</b>	<b>1,605</b>	<b>58,124</b>
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			234.54450	308.997	16.85	0.6217	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			211.54450	136.496	16.85	0.3783	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.60060	0.466	35.49	0.0010	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,537.20060	6,684.666	35.49	0.9990	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.59210	0.460	35.49	0.0010	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,547.19210	6,694.659	35.49	0.9990	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.60930	0.473	35.49	0.0010	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,527.20930	6,674.673	35.49	0.9990	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			46.53610	50.013	15.34	0.1270	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			1,039.93610	895.813	15.34	0.8730	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			347.09650	416.348	16.47	0.5637	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			340.49650	262.148	16.47	0.4363	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,537.22060	1,674.923	18.95	0.9476	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			30.62060	20.723	18.95	0.0524	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			603.53460	525.593	16.58	0.4403	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			790.63460	864.093	16.58	0.5597	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			599.63570	522.071	16.59	0.4381	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			796.73570	870.571	16.59	0.5619	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			607.45590	529.133	16.57	0.4425	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			784.55590	857.633	16.57	0.5575	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			35.14120	27.891	21.68	0.0261	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,043.24120	7,189.691	21.68	0.9739	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			34.92950	27.717	21.68	0.0259	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,053.02950	7,199.517	21.68	0.9741	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			34.71910	27.543	21.68	0.0258	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,062.81910	7,209.343	21.68	0.9742	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
<b>Total £ / R</b>												<b>27,840,009.00</b>	<b>1,605</b>	<b>59,524</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11945		0.12114			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12180		0.12352			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12418		0.12595			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>122</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.54070	0.204	24.70	0.0009	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,886.04070	3,055.004	24.70	0.9991	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.01950	0.005	24.70	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	19/06/2017	Foreign Exchange Option	0.16	Put			3,885.51950	4,054.805	24.70	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00050	0.000	24.70	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,885.50050	5,054.800	24.70	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			17.82610	13.390	22.92	0.0232	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,665.62610	3,833.590	22.92	0.9768	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			5.02500	3.631	22.92	0.0072	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,652.82500	4,823.831	22.92	0.9928	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			56.86910	44.447	22.92	0.0661	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,704.66910	2,864.647	22.92	0.9339	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,023.13130	900.066	18.03	0.6247	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			427.93130	481.566	18.03	0.3753	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			585.61690	505.353	19.67	0.4093	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			990.41690	1,086.853	19.67	0.5907	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,714.10420	1,547.404	16.38	0.8490	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			118.90420	128.904	16.38	0.1510	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>122</b>
€ / R	On	31/05/2017	Foreign Exchange Future			14.84690		14.91760			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.91170		14.98000			0.0000	128,031,856.20	8,586	70,355
€ / R	On	18/09/2017	Foreign Exchange Future			15.21360		15.28420			0.0000	0.00	0	7,021
€ / R	On	18/12/2017	Foreign Exchange Future			15.51840		15.59030			0.0000	0.00	0	4,653
€ / R	On	19/03/2018	Foreign Exchange Future			15.82480		15.90150			0.0000	0.00	0	3,669
<b>Total € / R Future</b>												<b>128,031,856.20</b>	<b>8,586</b>	<b>85,702</b>
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			53.29670	56.703	15.15	0.2345	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			410.89670	343.603	15.15	0.7655	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.81360	1.791	32.28	0.0042	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,211.81360	4,280.091	32.28	0.9958	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.81770	1.796	32.35	0.0042	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			29.18240	25.372	14.21	0.0876	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,221.81770	4,290.096	32.35	0.9958	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.80960	1.786	32.21	0.0042	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,201.80960	4,270.086	32.21	0.9958	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,304.62790	1,363.509	17.64	0.9514	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			24.62790	15.209	17.64	0.0486	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			899.18240	827.071	14.21	0.9124	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			21.66480	18.982	21.48	0.0274	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,197.46480	4,265.382	21.48	0.9726	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			21.54190	18.868	21.49	0.0272	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,207.34190	4,275.268	21.49	0.9728	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			21.42060	18.754	21.51	0.0271	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,217.22060	4,285.154	21.51	0.9729	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,855.78600	5,924.453	22.04	0.9662	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			185.14560	174.723	18.63	0.1600	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	18.06	Put			2,654.84560	2,716.323	18.63	0.8400	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			467.01970	443.023	16.57	0.3563	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			184.14420	173.779	18.65	0.1593	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,663.84420	2,725.379	18.65	0.8407	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			186.15010	175.673	18.62	0.1608	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,645.85010	2,707.273	18.62	0.8392	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			36.08600	32.853	22.04	0.0338	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,735.90510	1,670.174	14.38	0.8394	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			145.60510	151.774	14.38	0.1606	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,266.71970	1,314.623	16.57	0.6437	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,456.76460	1,397.641	14.69	0.7058	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			405.26460	422.841	14.69	0.2942	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,329.99320	1,275.044	14.80	0.6698	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			478.49320	500.244	14.80	0.3302	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,450.24280	1,391.240	14.70	0.7040	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			408.74280	426.440	14.70	0.2960	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,443.74010	1,384.858	14.70	0.7023	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			412.24010	430.058	14.70	0.2977	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,648</b>
<b>Total € / R</b>												<b>128,031,856.20</b>	<b>8,586</b>	<b>127,350</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.90110		9.99110			0.0000	0.00	0	23,163
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.04070		10.13160			0.0000	0.00	0	2,390
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.17920		10.27200			0.0000	0.00	0	1,153
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>26,706</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.79500	0.688	24.46	0.0033	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,059.69500	2,149.588	24.46	0.9967	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.79320	0.686	24.55	0.0033	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,069.69320	2,159.586	24.55	0.9967	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.79150	0.684	24.63	0.0032	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,079.69150	2,169.584	24.63	0.9968	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			12.06690	12.216	17.54	0.0318	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,060.46690	2,151.516	17.54	0.9682	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			11.85480	12.216	17.60	0.0317	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,070.25480	2,161.516	17.60	0.9683	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			12.28320	12.215	17.47	0.0319	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,050.68320	2,141.515	17.47	0.9681	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,675.88160	1,755.015	15.82	0.8870	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			77.06240	63.521	15.84	0.1119	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,685.06240	1,764.320	15.84	0.8881	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			78.71000	64.919	15.81	0.1141	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,666.71000	1,745.720	15.81	0.8859	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			77.88160	64.215	15.82	0.1130	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
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>26,706</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.82680		9.90170			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.99490		10.07040			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.16260		10.23920			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,987</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			1.21960	1.019	23.34	0.0049	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,839.51960	1,914.219	23.34	0.9951	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			1.19870	1.000	23.39	0.0048	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,849.49870	1,924.200	23.39	0.9952	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			1.24080	1.037	23.29	0.0050	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,829.54080	1,904.237	23.29	0.9950	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			58.11040	46.766	16.35	0.1072	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,277.71040	1,341.866	16.35	0.8928	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			57.15960	45.950	16.36	0.1056	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,286.75960	1,351.050	16.36	0.8944	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			59.07480	47.596	16.34	0.1088	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,268.67480	1,332.696	16.34	0.8912	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			328.99130	294.946	14.56	0.3928	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			629.79130	672.346	14.56	0.6072	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			325.75570	291.981	14.58	0.3897	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			636.55570	679.381	14.58	0.6103	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			332.25730	297.939	14.55	0.3959	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			623.05730	665.339	14.55	0.6041	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>6,987</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.67620		13.77070			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.96930		14.06650			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.26660		14.36570			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			6.37660	4.937	23.33	0.0153	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,115.67660	2,208.737	23.33	0.9847	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			6.30850	4.882	23.38	0.0151	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,125.60850	2,218.682	23.38	0.9849	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			6.44600	4.993	23.29	0.0155	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,105.74600	2,198.793	23.29	0.9845	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			176.92560	157.936	18.60	0.1985	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,500.42560	1,578.636	18.60	0.8015	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			175.53000	156.448	18.61	0.1969	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,509.03000	1,587.148	18.61	0.8031	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			178.33590	159.437	18.59	0.2000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,491.83590	1,570.137	18.59	0.8000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			864.53300	806.748	15.83	0.5788	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			528.83300	570.148	15.83	0.4212	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			859.47390	801.944	15.84	0.5765	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			533.77390	575.344	15.84	0.4235	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			869.61260	811.580	15.81	0.5811	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			523.91260	564.980	15.81	0.4189	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CNH / R	On	19/06/2017	Foreign Exchange Future			1.93120		1.94990			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94840		1.96740			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.96540		1.98440			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,106.98540	3,292.909	23.27	0.9888	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			7.05600	6.008	22.73	0.0137	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,908.05600	3,094.008	22.73	0.9863	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			6.49020	5.425	23.00	0.0123	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,007.49020	3,193.425	23.00	0.9877	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			5.98540	4.909	23.27	0.0112	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			220.62110	174.401	17.26	0.1744	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,046.62110	2,190.401	17.26	0.8256	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			205.95610	161.884	17.33	0.1638	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,131.95610	2,277.884	17.33	0.8362	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			235.45580	186.781	17.16	0.1851	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,961.45580	2,102.781	17.16	0.8149	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,061.58970	934.992	15.18	0.5326	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			817.58970	880.992	15.18	0.4674	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,163.15710	1,030.189	15.09	0.5677	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			719.15710	776.189	15.09	0.4323	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,111.49160	980.561	15.12	0.5501	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			767.49160	826.561	15.12	0.4499	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00970		2.01860			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,475.67330	1,556.892	19.16	0.8968	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			55.29000	50.081	19.66	0.0950	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,569.29000	1,653.081	19.66	0.9050	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			49.66850	46.708	20.17	0.0878	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,663.66850	1,749.708	20.17	0.9122	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			61.67330	53.892	19.16	0.1032	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.71070		1.72950			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74050		1.75980			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76930		1.78900			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			9.72820	7.225	22.73	0.0180	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,414.72820	2,600.225	22.73	0.9820	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			8.64790	6.448	23.04	0.0160	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,513.64790	2,699.448	23.04	0.9840	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			10.97140	8.117	22.42	0.0202	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,315.97140	2,501.117	22.42	0.9798	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			284.27600	172.532	19.59	0.1719	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,186.27600	2,267.532	19.59	0.8281	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			265.47300	161.877	19.73	0.1624	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,267.47300	2,356.877	19.73	0.8376	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			293.81730	183.257	19.43	0.1815	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,095.81730	2,178.257	19.43	0.8185	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			989.62350	877.006	16.34	0.5236	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			799.62350	884.006	16.34	0.4764	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			946.06240	837.714	16.47	0.5060	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			856.06240	944.714	16.47	0.4940	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,035.06380	918.141	16.20	0.5416	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			745.06380	825.141	16.20	0.4584	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/06/2017	Foreign Exchange Future			0.12820		0.12960			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12760		0.12940			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12700		0.12920			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NOK/R	On	19/06/2017	Foreign Exchange Future			1.59160		1.59590			0.0000	6,923,460.00	4,350	4,350
NOK/R	On	18/09/2017	Foreign Exchange Future			1.61850		1.62300			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
<b>Total NOK/R Future</b>												<b>6,923,460.00</b>	<b>4,350</b>	<b>4,350</b>
<b>Total NOK/R</b>												<b>6,923,460.00</b>	<b>4,350</b>	<b>4,350</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.18920		9.29450			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.31250		9.41940			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.43510		9.54300			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			1.49780	1.059	23.31	0.0054	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,656.99780	1,761.859	23.31	0.9946	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			1.47050	1.039	23.37	0.0053	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,666.97050	1,771.839	23.37	0.9947	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			1.52580	1.079	23.25	0.0055	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,647.02580	1,751.879	23.25	0.9945	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,213.34710	1,306.380	16.41	0.9028	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			51.75250	38.127	16.41	0.0956	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,222.35250	1,315.627	16.41	0.9044	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			53.75860	39.646	16.40	0.0988	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,204.35860	1,297.146	16.40	0.9012	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			52.74710	38.880	16.41	0.0972	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			681.91840	801.623	20.55	0.5648	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			425.59980	438.248	20.74	0.4338	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			692.59980	813.148	20.74	0.5662	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			426.29890	439.788	20.92	0.4324	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			703.29890	824.688	20.92	0.5676	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			424.91840	436.723	20.55	0.4352	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/06/2017	Foreign Exchange Future			1.28390		1.28580			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29890		1.30080			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31400		1.31590			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			942.00000	961.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,042.00000	1,061.000		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			1,142.00000	1,161.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			692.00000	711.000		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

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/09/2017		Foreign Exchange Option	1.38	Put		792.00000	811.000	1.0000	0.00	0	0
PULA / R	On	18/09/2017		Foreign Exchange Option	1.36	Call		0.00000	0.000	0.0000	0.00	0	0
PULA / R	On	18/09/2017		Foreign Exchange Option	1.36	Put		592.00000	611.000	1.0000	0.00	0	0
PULA / R	On	18/12/2017		Foreign Exchange Option	1.30	Call		159.00000	140.000	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		59.00000	40.000	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		0.00000	0.000	0.0000	0.00	0	0
PULA / R	On	18/12/2017		Foreign Exchange Option	1.32	Put		41.00000	60.000	1.0000	0.00	0	0
<b>Total PULA / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/06/2017		Foreign Exchange Future	1.30350		1.30040			0.0000	0.00	0	8,108
QUANTO £	On	18/09/2017		Foreign Exchange Future	1.30710		1.30400			0.0000	0.00	0	0
QUANTO £	On	18/12/2017		Foreign Exchange Future	1.31090		1.30770			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>8,108</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>8,108</b>
QUANTO €	On	19/06/2017		Foreign Exchange Future	1.12060		1.11360			0.0000	72,839.00	65	152
QUANTO €	On	18/09/2017		Foreign Exchange Future	1.12590		1.11890			0.0000	0.00	0	0
QUANTO €	On	18/12/2017		Foreign Exchange Future	1.13150		1.12440			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>72,839.00</b>	<b>65</b>	<b>152</b>
<b>Total QUANTO € / \$</b>											<b>72,839.00</b>	<b>65</b>	<b>152</b>
RAIN	On	19/06/2017		Foreign Exchange Future	22,857.33000		23,045.42000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017		Foreign Exchange Future	9.60720		9.66590			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017		Foreign Exchange Option	10.52	Call	10.97340	9.935	18.36	0.0475	0.00	0	0
SGD / R	On	19/06/2017		Foreign Exchange Option	10.52	Put	865.07340	922.735	18.36	0.9525	0.00	0	0
SGD / R	On	19/06/2017		Foreign Exchange Option	10.53	Call	10.57630	9.669	18.42	0.0463	0.00	0	0
SGD / R	On	19/06/2017		Foreign Exchange Option	10.53	Put	874.67630	932.469	18.42	0.9537	0.00	0	0
SGD / R	On	19/06/2017		Foreign Exchange Option	10.51	Call	11.38450	10.210	18.31	0.0488	0.00	0	0
SGD / R	On	19/06/2017		Foreign Exchange Option	10.51	Put	855.48450	913.010	18.31	0.9512	0.00	0	0
<b>Total SGD / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Future			3.68170		3.68680			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			1.04430	0.965	22.21	0.0120	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			584.24430	589.265	22.21	0.9880	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.99620	0.917	22.36	0.0114	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			594.19620	599.217	22.36	0.9886	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			1.09560	1.016	22.05	0.0126	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			574.29560	579.316	22.05	0.9874	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.41230		1.43450			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.38390		1.40600			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35870		1.38080			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>629 961 562.00</b>	<b>49,693</b>	<b>1,216,464</b>
<b>Total Options</b>												<b>76 979.46</b>	<b>528</b>	<b>1,871,695</b>
<b>Grand Total:</b>												<b>630,038,541.46</b>	<b>50,221</b>	<b>3,088,159</b>