



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: 22/05/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/05/2017 Foreign Exchange Future			13.23250		13.24870			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			13.23460		13.25080			0.0000	0.00	0	0
\$ / R On 30/05/2017 Foreign Exchange Future			13.24300		13.25920			0.0000	0.00	0	1,391
\$ / R On 31/05/2017 Foreign Exchange Future			13.24510		13.26130			0.0000	92,715.70	7	1,200
\$ / R On 05/06/2017 Foreign Exchange Future			13.25700		13.27340			0.0000	0.00	0	0
\$ / R On 07/06/2017 Foreign Exchange Future			13.26190		13.27820			0.0000	0.00	0	0
\$ / R On 09/06/2017 Foreign Exchange Future			13.26680		13.28300			0.0000	0.00	0	0
\$ / R On 12/06/2017 Foreign Exchange Future			13.27410		13.29020			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.29120		13.30700			0.0000	401,899,305.60	30,238	861,921
\$ / R On 28/06/2017 Foreign Exchange Future			13.31280		13.32800			0.0000	0.00	0	113
\$ / R On 30/06/2017 Foreign Exchange Future			13.31730		13.33260			0.0000	0.00	0	2,142
\$ / R On 05/07/2017 Foreign Exchange Future			13.32850		13.34390			0.0000	0.00	0	0
\$ / R On 07/07/2017 Foreign Exchange Future			13.33300		13.34840			0.0000	0.00	0	5,100
\$ / R On 10/07/2017 Foreign Exchange Future			13.33980		13.35520			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.34420		13.35980			0.0000	0.00	0	0
\$ / R On 14/07/2017 Foreign Exchange Future			13.34870		13.36430			0.0000	80,092.20	6	1,114
\$ / R On 17/07/2017 Foreign Exchange Future			13.35550		13.37110			0.0000	0.00	0	202
\$ / R On 21/07/2017 Foreign Exchange Future			13.36440		13.38020			0.0000	0.00	0	70
\$ / R On 25/07/2017 Foreign Exchange Future			13.37340		13.38920			0.0000	0.00	0	0
\$ / R On 27/07/2017 Foreign Exchange Future			13.37780		13.39370			0.0000	0.00	0	0
\$ / R On 31/07/2017 Foreign Exchange Future			13.38660		13.40250			0.0000	0.00	0	4,774

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2017	Foreign Exchange Future			13.41080		13.42690			0.0000	0.00	0	70
\$ / R	On	17/08/2017	Foreign Exchange Future			13.42410		13.44020			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.45050		13.46700			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.49470		13.51190			0.0000	40,160,227.20	2,976	52,753
\$ / R	On	27/09/2017	Foreign Exchange Future			13.51460		13.53210			0.0000	0.00	0	377
\$ / R	On	28/09/2017	Foreign Exchange Future			13.51680		13.53430			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.57200		13.59040			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.58080		13.59940			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.61840		13.63750			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.65150		13.67090			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.69540		13.71460			0.0000	111,713,377.80	8,157	85,517
\$ / R	On	22/12/2017	Foreign Exchange Future			13.70420		13.72330			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.82060		13.83910			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.82500		13.84350			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.89370		13.91230			0.0000	1,389,370.00	100	8,867
\$ / R	On	25/04/2018	Foreign Exchange Future			13.97230		13.99150			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.00630		14.02580			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.01480		14.03440			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.08910		14.10940			0.0000	0.00	0	3,115
\$ / R	On	13/08/2018	Foreign Exchange Future			14.21300		14.23410			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.29040		14.31200			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.41640		14.43890			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.48500		14.50790			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.61990		14.64370			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.69280		14.71720			0.0000	0.00	0	1,500
Total \$ / R Future												555,335,088.50	41,484	1,030,980
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Put			350.40900	349.076	24.95	0.8576	0.00	0	0
\$ / R	On	25/05/2017	Foreign Exchange Option	13.56	Call			39.10900	21.576	24.95	0.1424	0.00	0	2,000
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			298.08530	300.699	22.56	0.7964	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			48.88530	35.299	22.56	0.2036	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,719.23070	2,735.483	53.45	0.9996	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.03070	0.083	53.45	0.0004	0.00	0	60
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Put			139.43930	125.433	16.23	0.4914	0.00	0	0
\$ / R	On	30/05/2017	Foreign Exchange Option	13.24	Call			158.63930	128.433	16.23	0.5086	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			45.90590	38.656	17.67	0.1890	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			377.20590	353.756	17.67	0.8110	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Put			544.48340	541.426	16.99	0.8696	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.77	Call			47.88340	28.426	16.99	0.1304	0.00	0	30,000
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Call			281.23440	252.911	15.78	0.6558	0.00	0	0
\$ / R	On	05/06/2017	Foreign Exchange Option	13.10	Put			107.83440	95.911	15.78	0.3442	0.00	0	30,000
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Put			1,232.07180	1,244.253	21.86	0.9730	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	14.50	Call			10.27180	6.153	21.86	0.0270	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Put			29.11410	25.644	15.99	0.1165	0.00	0	0
\$ / R	On	07/06/2017	Foreign Exchange Option	12.75	Call			557.31410	537.544	15.99	0.8835	0.00	0	0
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Put			87.79800	81.029	15.86	0.2762	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2017	Foreign Exchange Option	13.00	Call		370.79800	347.829	15.86	0.7238	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Put		175.78640	164.780	15.76	0.4337	0.00	0	150
\$ / R	On	12/06/2017	Foreign Exchange Option	13.20	Call		265.98640	238.880	15.76	0.5663	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Call		386.59420	361.144	15.44	0.7197	0.00	0	0
\$ / R	On	12/06/2017	Foreign Exchange Option	13.00	Put		96.39420	87.044	15.44	0.2803	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		3.54870	2.347	23.12	0.0084	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,216.54870	2,231.147	23.12	0.9916	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		3.49270	2.314	23.16	0.0083	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,226.49270	2,241.114	23.16	0.9917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		3.60570	2.382	23.08	0.0086	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call		0.07860	0.060	35.79	0.0002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Call		28.72110	20.165	18.98	0.0671	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Put		1,800.16210	1,813.332	21.30	0.9836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.10	Call		7.16210	4.532	21.30	0.0164	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put		4,194.49750	4,210.050	35.79	0.9968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call		1.49750	1.250	35.79	0.0032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put		5,693.07860	5,708.860	35.79	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Put		207.37670	199.231	15.92	0.4428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Call		279.05140	255.319	15.97	0.5368	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.25	Put		222.05140	214.119	15.97	0.4632	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Call		1,021.73530	1,004.264	17.14	0.9512	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.30	Put		14.73530	13.064	17.14	0.0488	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.40	Put		1,121.72110	1,128.965	18.98	0.9329	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Put		24.44840	20.914	15.86	0.0780	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Put		796.14610	799.427	18.46	0.8523	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.04	Call		63.14610	50.627	18.46	0.1477	0.00	0	37
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Call		254.80350	231.508	16.06	0.5029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.30	Put		247.80350	240.308	16.06	0.4971	0.00	0	2,638
\$ / R	On	19/06/2017	Foreign Exchange Option	13.22	Call		294.37670	270.431	15.92	0.5572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Call		40.05760	29.864	18.76	0.0944	0.00	0	100
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Call		1,530.65360	1,514.685	19.91	0.9867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	11.78	Put		3.65360	3.485	19.91	0.0133	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Put		1,456.52040	1,467.251	19.78	0.9695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.75	Call		13.52040	8.451	19.78	0.0305	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.50	Call		831.44840	812.114	15.86	0.9220	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		479.84530	455.865	15.39	0.7536	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Put		154.56330	145.946	15.70	0.3613	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.10	Call		361.56330	337.146	15.70	0.6387	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Put		232.16030	224.390	16.00	0.4768	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.27	Call		269.16030	245.590	16.00	0.5232	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.25	Put		983.05760	988.664	18.76	0.9056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		18.96960	16.486	16.50	0.0616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		1,215.93180	1,199.532	18.42	0.9690	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		8.93180	8.332	18.42	0.0310	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		601.44090	578.788	15.10	0.8403	0.00	0	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		54.44090	47.588	15.10	0.1597	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	12.92	Put			92.84530	84.665	15.39	0.2464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			692.84010	671.401	14.91	0.8884	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			270.58280	263.485	16.20	0.5236	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			237.58280	214.685	16.20	0.4764	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			1,313.97180	1,297.904	19.06	0.9751	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			6.97180	6.704	19.06	0.0249	0.00	0	60,150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call			925.96960	907.686	16.50	0.9384	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			179.78870	171.329	15.81	0.4019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			282.34730	275.469	16.27	0.5367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			229.34730	206.669	16.27	0.4633	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			1,069.99420	1,052.852	17.46	0.9565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			12.99420	11.652	17.46	0.0435	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			35.84010	30.202	14.91	0.1116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			122.95270	105.335	17.45	0.2734	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			338.24350	332.495	16.58	0.5931	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			195.24350	173.695	16.58	0.4069	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			343.88080	319.522	15.76	0.6185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			166.88080	158.322	15.76	0.3815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			326.78870	302.529	15.81	0.5981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			217.44960	195.123	16.37	0.4441	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			494.23830	470.383	15.35	0.7654	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			87.23830	79.183	15.35	0.2346	0.00	0	3,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			594.73950	594.611	17.80	0.7695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			101.73950	85.811	17.80	0.2305	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			515.95270	514.134	17.45	0.7266	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			125.29030	107.503	17.42	0.2781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,701.54990	1,714.177	20.86	0.9805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			8.54990	5.377	20.86	0.0195	0.00	0	763
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			569.70350	546.657	15.17	0.8204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			62.70350	55.457	15.17	0.1796	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			300.44960	293.923	16.37	0.5559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			39.18620	29.103	18.78	0.0923	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,849.56430	1,862.969	21.51	0.9849	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			6.56430	4.169	21.51	0.0151	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			371.28320	366.249	16.76	0.6227	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			178.28320	157.449	16.76	0.3773	0.00	0	4,750
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			508.29030	506.303	17.42	0.7219	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			1.86540	1.378	26.99	0.0045	0.00	0	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			642.26790	620.149	15.02	0.8634	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			45.26790	38.949	15.02	0.1366	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			52.04630	40.513	18.59	0.1224	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			875.04630	879.313	18.59	0.8776	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			992.18620	997.903	18.78	0.9077	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			2.14540	1.495	24.55	0.0053	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,097.30690	2,111.605	22.60	0.9899	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			4.30690	2.805	22.60	0.0101	0.00	0	5,000

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	14.00	Call			68.74710	55.803	18.40	0.1601	0.00	0	1,100
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			761.74710	764.603	18.40	0.8399	0.00	0	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,894.86540	2,910.178	26.99	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			22.94550	15.421	19.13	0.0530	0.00	0	98,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,694.85820	2,710.129	25.39	0.9954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			1.85820	1.329	25.39	0.0046	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			33.56730	24.257	18.88	0.0788	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,056.56730	1,063.057	18.88	0.9212	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,545.14540	2,560.295	24.55	0.9947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			1.85950	1.352	26.19	0.0046	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			89.02470	74.266	18.05	0.2039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			652.02470	653.066	18.05	0.7961	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,555.11440	2,570.276	24.60	0.9948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			2.11440	1.476	24.60	0.0052	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,215.94550	1,224.221	19.13	0.9470	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,743.52960	4,759.229	35.79	0.9988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			96.08940	80.665	17.91	0.2188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			619.08940	619.465	17.91	0.7812	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			46.69220	35.715	18.66	0.1100	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			919.69220	924.515	18.66	0.8900	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,794.85950	2,810.152	26.19	0.9954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			1.95920	1.554	31.23	0.0044	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			54.34460	42.589	18.56	0.1277	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			857.34460	861.389	18.56	0.8723	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,954.87100	2,970.194	27.47	0.9955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			1.87100	1.394	27.47	0.0045	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.52960	0.429	35.79	0.0012	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,196.66360	2,211.217	23.03	0.9913	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,343.16120	5,358.926	35.79	0.9996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.16120	0.126	35.79	0.0004	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			41.85700	31.439	18.73	0.0986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			964.85700	970.239	18.73	0.9014	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,424.95920	3,440.354	31.23	0.9956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,593.43230	1,605.332	20.39	0.9763	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,843.43600	4,859.151	35.79	0.9990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.43600	0.351	35.79	0.0010	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			424.73180	400.396	15.53	0.7042	0.00	0	1,578
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			117.73180	109.196	15.53	0.2958	10,919.61	100	88,355
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			3.66360	2.417	23.03	0.0087	0.00	0	55,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,206.60570	2,221.182	23.08	0.9914	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			2.37850	1.638	24.25	0.0058	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,475.37850	2,490.438	24.25	0.9942	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,403.01740	6,418.813	35.79	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.01740	0.013	35.79	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			10.43230	6.532	20.39	0.0237	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			392.30660	388.571	16.75	0.5929	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		220.30660	201.371	16.75	0.4071	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,915.21360	2,929.635	25.08	0.9928	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		3.21360	2.434	25.08	0.0072	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		535.79890	534.929	17.39	0.6808	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		168.39890	152.229	17.39	0.3192	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Put		775.33520	777.726	18.08	0.7738	0.00	0	0
\$ / R	On	05/07/2017	Foreign Exchange Option	14.00	Call		119.23520	106.226	18.08	0.2262	0.00	0	5,000
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Put		441.49840	438.885	16.74	0.5956	0.00	0	0
\$ / R	On	07/07/2017	Foreign Exchange Option	13.55	Call		239.89840	221.885	16.74	0.4044	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Put		835.59440	838.732	18.10	0.7794	0.00	0	0
\$ / R	On	10/07/2017	Foreign Exchange Option	14.07	Call		120.79440	108.532	18.10	0.2206	0.00	0	5,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,621.83850	4,637.136	28.67	0.9968	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		1.63850	1.336	28.67	0.0032	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		150.48350	136.811	17.79	0.2629	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		740.68350	742.611	17.79	0.7371	0.00	0	1,000
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Put		228.71070	223.791	15.76	0.3850	0.00	0	0
\$ / R	On	14/07/2017	Foreign Exchange Option	13.14	Call		453.01070	432.491	15.76	0.6150	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Put		571.38120	570.856	17.00	0.6447	0.00	0	0
\$ / R	On	17/07/2017	Foreign Exchange Option	13.72	Call		222.48120	206.356	17.00	0.3553	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,262.06170	1,269.312	19.15	0.8566	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		82.26170	73.712	19.15	0.1434	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,034.91110	1,039.785	18.41	0.7969	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		124.11110	113.185	18.41	0.2031	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		463.11650	443.234	15.76	0.5913	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		273.91650	269.834	15.76	0.4087	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,145.48080	3,160.544	23.19	0.9820	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		9.18080	8.344	23.19	0.0180	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		439.65750	438.089	16.40	0.5380	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		333.35750	315.889	16.40	0.4620	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		588.34090	588.497	16.89	0.6162	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		270.84090	255.097	16.89	0.3838	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		621.99100	622.953	16.95	0.6076	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		298.89100	283.753	16.95	0.3924	0.00	0	0
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Put		383.05140	381.418	16.01	0.4562	0.00	0	34,000
\$ / R	On	17/08/2017	Foreign Exchange Option	13.35	Call		473.25140	455.518	16.01	0.5438	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		479.94990	479.574	16.23	0.5005	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		446.94990	430.074	16.23	0.4995	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,393.28630	3,407.441	22.37	0.9693	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		20.28630	17.941	22.37	0.0307	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		412.38750	395.983	16.69	0.4378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		660.48750	661.283	16.69	0.5622	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		258.33780	245.511	17.84	0.2975	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,066.43780	1,070.811	17.84	0.7025	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		415.84140	399.377	16.67	0.4406	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,895.31310	3,910.358	21.90	0.9753	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		17.54390	15.364	21.89	0.0251	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	17.37	Put		3,875.64390	3,890.664	21.89	0.9749	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Put		577.63140	577.640	16.42	0.5237	0.00	0	216,962
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Call		433.54030	416.766	16.57	0.4553	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.70	Put		621.64030	622.066	16.57	0.5447	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		17.37770	15.210	21.89	0.0249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,885.47770	3,900.510	21.89	0.9751	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		17.21310	15.058	21.90	0.0247	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Call		213.57950	202.158	18.31	0.2521	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Put		1,074.29780	1,078.736	17.86	0.7047	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.33	Call		256.19780	243.435	17.86	0.2953	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Put		0.00000	784.827	17.06	0.6120	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.94	Call		0.00000	339.527	17.06	0.3880	271,621.68	800	800
\$ / R	On	18/09/2017	Foreign Exchange Option	13.63	Call		459.53140	442.340	16.42	0.4763	0.00	0	250
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		222.55640	210.834	18.21	0.2614	0.00	0	17,402
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		1,635.04870	1,643.346	19.16	0.8191	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		146.94870	138.046	19.16	0.1809	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Put		686.94500	687.989	16.77	0.5737	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.80	Call		398.84500	382.689	16.77	0.4263	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.55	Put		1,251.67950	1,257.458	18.31	0.7479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		318.28050	316.262	15.58	0.3655	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		901.07690	881.326	15.08	0.7443	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		189.17690	186.626	15.08	0.2557	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Put		1,393.97040	1,400.726	18.66	0.7771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.72	Call		185.87040	175.426	18.66	0.2229	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,210.65640	1,216.134	18.21	0.7386	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		511.73890	493.817	16.15	0.5167	0.00	0	5,980
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,551.35830	2,563.859	20.74	0.9160	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		63.25830	58.559	20.74	0.0840	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Call		1,123.80190	1,104.109	14.82	0.8282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.50	Put		111.90190	109.409	14.82	0.1718	0.00	0	1,125
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		690.18050	670.962	15.58	0.6345	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		24.98380	22.286	21.62	0.0353	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		228.13450	216.232	18.15	0.2671	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,186.23450	1,191.532	18.15	0.7329	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		1,555.88410	1,537.063	14.98	0.9215	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		43.98410	42.363	14.98	0.0785	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		499.83890	499.117	16.15	0.4833	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		259.78060	257.460	15.36	0.3193	0.00	0	13,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,496.70310	4,512.634	22.01	0.9871	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		8.60310	7.334	22.01	0.0129	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		973.60950	977.229	17.60	0.6761	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		285.50950	271.929	17.60	0.3239	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,513.08380	3,527.586	21.62	0.9647	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		24.27630	21.623	21.64	0.0343	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		280.78360	267.329	17.64	0.3194	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		988.88360	992.629	17.64	0.6806	0.00	0	110

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	14.69	Put			1,368.56190	1,375.148	18.60	0.7722	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			190.46190	179.848	18.60	0.2278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			771.68060	752.160	15.36	0.6807	0.00	0	4,351
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.01	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,932.53380	2,946.007	21.20	0.9395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			44.43380	40.707	21.20	0.0605	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			556.94270	538.594	16.00	0.5489	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			445.04270	443.894	16.00	0.4511	0.00	0	3,500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,542.37630	3,556.923	21.64	0.9657	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			653.94140	654.677	16.67	0.5594	0.00	0	20,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			936.23540	916.459	15.04	0.7593	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			174.33540	171.759	15.04	0.2407	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,318.36550	3,332.551	21.48	0.9577	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			30.26550	27.251	21.48	0.0423	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,488.10000	986,505.300	22.01	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			508.91870	507.706	16.14	0.4764	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			541.01870	522.306	16.14	0.5236	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,622.78340	3,637.499	21.26	0.9656	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			24.88340	22.099	21.26	0.0344	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			347.33710	345.082	15.65	0.3754	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			701.63710	681.882	15.65	0.6246	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,464.20190	1,470.917	18.52	0.7472	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			244.60190	232.917	18.52	0.2528	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,893.16520	3,908.951	22.23	0.9496	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			42.56520	39.751	22.23	0.0504	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			914.99380	917.095	17.17	0.6086	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			414.39380	397.895	17.17	0.3914	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			945.12720	923.564	15.21	0.7083	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			265.72720	262.765	15.21	0.2917	0.00	0	1,000
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			533.72680	532.431	16.10	0.4565	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			633.12680	613.231	16.10	0.5435	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			838.10320	839.187	16.86	0.5660	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			495.60320	477.587	16.86	0.4340	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			554.48360	552.692	16.02	0.4387	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			725.38360	704.192	16.02	0.5613	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,133.04010	4,148.698	22.78	0.9347	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			63.94010	60.198	22.78	0.0653	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			927.40260	905.139	15.56	0.6423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			422.80260	419.738	15.56	0.3577	4,617,123.50	11,000	23,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			96.97240	91.393	21.85	0.0923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,682.37240	3,695.993	21.85	0.9077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			96.57460	91.017	21.87	0.0919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,691.97460	3,705.617	21.87	0.9081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			612.03120	592.333	16.64	0.4760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			807.43120	806.934	16.64	0.5240	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			97.37260	91.773	21.84	0.0927	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,672.77260	3,686.373	21.84	0.9073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			943.77580	921.449	15.52	0.6498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			409.17580	406.049	15.52	0.3502	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			693.38880	672.656	16.29	0.5236	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			678.78880	677.256	16.29	0.4764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,467.68190	1,444.984	14.75	0.8274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			153.08190	149.584	14.75	0.1726	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			829.32290	807.552	15.85	0.5954	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			514.72290	512.152	15.85	0.4046	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			566.90580	564.649	16.00	0.4289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			781.50580	760.049	16.00	0.5711	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,281.52940	1,258.677	14.96	0.7753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			216.92940	213.277	14.96	0.2247	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,701.31020	1,707.286	18.64	0.7338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			305.91020	292.686	18.64	0.2662	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,709.48650	1,715.513	18.66	0.7352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			304.08650	290.913	18.66	0.2648	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,623.22510	1,601.117	14.80	0.8596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			118.62510	115.717	14.80	0.1404	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,026.86510	2,006.202	15.09	0.9186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			62.26510	60.802	15.09	0.0814	0.00	0	500
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,047.21100	1,024.577	15.25	0.6944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			332.61100	329.177	15.25	0.3056	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,391.41830	1,368.629	14.84	0.8073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			176.81830	173.229	14.84	0.1927	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			977.26040	954.815	15.43	0.6647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			382.66040	379.415	15.43	0.3353	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,557.76360	3,571.107	21.63	0.9026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			102.36360	96.507	21.63	0.0974	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,684.17970	2,694.936	20.10	0.8512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			158.77970	150.336	20.10	0.1488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,611.35880	1,616.786	18.48	0.7187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			325.95880	312.186	18.48	0.2813	0.00	0	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			530.72300	512.303	17.03	0.4253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			966.12300	966.903	17.03	0.5747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,803.87030	1,782.486	14.93	0.8894	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			89.27030	87.086	14.93	0.1106	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			916.62560	894.404	15.59	0.6374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			432.02560	429.004	15.59	0.3626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,519.50910	3,532.762	21.56	0.9009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			104.10910	98.162	21.56	0.0991	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			521.36950	503.117	17.08	0.4193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			986.76950	987.717	17.08	0.5807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,586.48170	3,599.890	21.68	0.9038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			101.08170	95.290	21.68	0.0962	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			432.20580	415.727	17.61	0.3592	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,217.60580	1,220.326	17.61	0.6408	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,411.60010	4,426.734	22.73	0.9356	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			66.20010	62.134	22.73	0.0644	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			549.95100	531.206	16.93	0.4376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			925.35100	925.806	16.93	0.5624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,624.80970	3,638.304	21.75	0.9054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			99.40970	93.704	21.75	0.0946	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			424.82640	408.515	17.66	0.3540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,240.22640	1,243.115	17.66	0.6460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,224.56670	3,237.071	21.02	0.8868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			119.16670	112.471	21.02	0.1132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,970.24220	2,982.001	20.55	0.8722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			134.84220	127.401	20.55	0.1278	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			854.20580	832.291	15.77	0.6077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			489.60580	486.891	15.77	0.3923	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			580.14740	560.923	16.78	0.4565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			865.54740	865.523	16.78	0.5435	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			181.78630	172.467	19.79	0.1683	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,467.18630	2,477.067	19.79	0.8317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			839.19830	817.367	15.82	0.6003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			504.59830	501.967	15.82	0.3997	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,368.59350	4,383.327	22.73	0.9314	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			71.89350	67.527	22.73	0.0686	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			570.00860	567.621	16.01	0.4271	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			793.30860	771.821	16.01	0.5729	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,012.64980	1,011.471	16.91	0.5458	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			651.74980	632.072	16.91	0.4542	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			999.80550	998.486	16.88	0.5408	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			663.30550	643.486	16.88	0.4592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			508.92920	505.109	15.56	0.3521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,121.22920	1,098.809	15.56	0.6479	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,295.65550	1,273.233	15.26	0.7085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			383.35550	379.533	15.26	0.2915	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,958.15620	1,960.893	18.59	0.7083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,759.13990	3,767.792	21.28	0.8632	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			547.39420	543.629	15.67	0.3685	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			180.87300	170.944	21.29	0.1364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,768.57300	3,777.244	21.29	0.8636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			180.30890	170.399	21.31	0.1360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,778.00890	3,786.699	21.31	0.8640	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			181.43990	171.492	21.28	0.1368	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			410.45620	394.593	18.59	0.2917	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,523.50340	1,524.086	17.83	0.6387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			525.80340	507.786	17.83	0.3613	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,678.47580	1,679.866	18.12	0.6655	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			480.77580	463.566	18.12	0.3345	0.00	0	2,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		1,079.69420	1,057.329	15.67	0.6315	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,231.16310	2,233.539	18.83	0.7228	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		412.66310	395.839	18.83	0.2772	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,587.28440	1,587.078	17.82	0.6286	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		578.78440	559.378	17.82	0.3714	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,159.06420	1,156.596	16.99	0.5327	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		784.86420	762.896	16.99	0.4673	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,093.23680	1,090.536	16.84	0.5149	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		827.63680	805.336	16.84	0.4851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		2,684.62820	2,688.487	19.35	0.7425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		414.02820	397.587	19.35	0.2575	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		3,132.09020	3,112.259	13.15	0.9703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		22.69020	23.159	13.15	0.0297	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,183.10030	1,160.036	16.04	0.6095	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		713.70030	710.936	16.04	0.3905	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		1,504.49410	1,481.802	15.44	0.7119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		445.09410	442.702	15.44	0.2881	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		277.12260	263.236	21.09	0.1750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,867.72260	3,874.136	21.09	0.8250	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		276.41700	262.543	21.10	0.1745	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,877.01700	3,883.443	21.10	0.8255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		277.83130	263.928	21.07	0.1754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,858.43130	3,864.828	21.07	0.8246	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,319.51850	1,319.839	17.36	0.5202	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		933.61850	912.839	17.36	0.4798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		938.27240	918.469	17.64	0.4650	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,476.27240	1,478.069	17.64	0.5350	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		935.08760	915.304	17.65	0.4637	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,483.08760	1,484.905	17.65	0.5363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		931.90840	912.146	17.66	0.4625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,489.90840	1,491.746	17.66	0.5375	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,484.31840	1,487.526	17.68	0.5133	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,063.21840	1,043.926	17.68	0.4867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,062.66420	1,044.117	17.89	0.4740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,624.76420	1,629.117	17.89	0.5260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,059.46630	1,040.937	17.90	0.4729	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,631.56630	1,635.937	17.90	0.5271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,056.28660	1,037.768	17.91	0.4718	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,638.38660	1,642.768	17.91	0.5282	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,640.82900	1,646.566	17.90	0.5077	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,184.52900	1,166.466	17.90	0.4923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		1,185.84530	1,168.279	18.07	0.4814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,778.64530	1,785.479	18.07	0.5186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		1,182.65760	1,165.099	18.08	0.4804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,785.45760	1,792.299	18.08	0.5196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		1,179.48000	1,161.929	18.09	0.4794	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,792.28000	1,799.129	18.09	0.5206	0.00	0	0
Total \$ / R Option												4,899,664.79	11,900	1,818,347
Total \$ / R												560,234,753.29	53,384	2,849,327
\$ / R MAXI On	19/06/2017	Foreign Exchange Future		13.29120				13.30700			0.0000	584,812.80	44	576
\$ / R MAXI On	18/09/2017	Foreign Exchange Future		13.49470				13.51190			0.0000	0.00	0	22
\$ / R MAXI On	18/12/2017	Foreign Exchange Future		13.69540				13.71460			0.0000	0.00	0	42
\$ / R MAXI On	19/03/2018	Foreign Exchange Future		13.89370				13.91230			0.0000	0.00	0	3
\$ / R MAXI On	18/06/2018	Foreign Exchange Future		14.08910				14.10940			0.0000	0.00	0	147
Total \$ / R MAXI Future												584,812.80	44	790
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				188.62320	142.990	28.43	0.0045	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				307,488.62320	309,022.990	28.43	0.9955	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				188.77800	143.305	28.51	0.0045	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				308,488.77800	310,023.305	28.51	0.9955	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				188.47830	142.678	28.35	0.0045	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				306,488.47830	308,022.678	28.35	0.9955	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				12,912.64570	12,100.349	19.40	0.1613	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				176,722.64570	177,630.349	19.40	0.8387	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				12,802.09810	11,994.751	19.41	0.1600	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				177,612.09810	178,524.751	19.41	0.8400	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				13,024.19220	12,206.734	19.38	0.1625	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				175,834.19220	176,736.734	19.38	0.8375	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call				67,310.48790	65,260.641	16.38	0.5120	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put				70,850.48790	70,720.641	16.38	0.4880	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call				66,911.73020	64,866.821	16.39	0.5097	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put				71,451.73020	71,326.821	16.39	0.4903	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call				67,711.15040	65,656.807	16.36	0.5143	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put				70,251.15040	70,116.807	16.36	0.4857	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				91,908.22340	89,711.149	16.15	0.5632	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				72,678.22340	72,341.149	16.15	0.4368	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				91,473.55460	89,277.342	16.17	0.5612	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				73,243.55460	72,907.342	16.17	0.4388	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				92,345.46520	90,146.555	16.14	0.5652	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				72,115.46520	71,776.555	16.14	0.4348	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				105,484.04580	103,193.989	16.43	0.5603	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				87,544.04580	87,283.989	16.43	0.4397	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				105,068.88070	102,779.970	16.44	0.5587	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				88,128.88070	87,869.970	16.44	0.4413	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				105,900.97740	103,610.364	16.41	0.5620	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				86,960.97740	86,700.364	16.41	0.4380	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												584,812.80	44	790

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/05/2017	Foreign Exchange Future			17.25260		17.27750			0.0000	310,546.80	18	69
£ / R	On	19/06/2017	Foreign Exchange Future			17.32110		17.34580			0.0000	20,127,118.20	1,162	52,255
£ / R	On	18/09/2017	Foreign Exchange Future			17.63550		17.66150			0.0000	0.00	0	2,847
£ / R	On	18/12/2017	Foreign Exchange Future			17.94870		17.97820			0.0000	0.00	0	2,215
Total £ / R Future												20,437,665.00	1,180	57,386
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Put			308.99650	303.701	17.37	0.6567	0.00	0	0
£ / R	On	31/05/2017	Foreign Exchange Option	17.45	Call			136.49650	106.301	17.37	0.3433	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.46630	0.332	36.51	0.0007	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,684.66630	6,709.232	36.51	0.9993	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.45950	0.327	36.51	0.0007	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,694.65950	6,719.227	36.51	0.9993	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.47310	0.337	36.51	0.0007	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,674.67310	6,699.237	36.51	0.9993	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Put			50.01300	44.827	15.30	0.1215	0.00	0	500
£ / R	On	19/06/2017	Foreign Exchange Option	16.50	Call			895.81300	865.927	15.30	0.8785	0.00	0	600
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Put			416.34820	415.368	16.53	0.5799	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	17.50	Call			262.14820	236.468	16.53	0.4201	0.00	0	300
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Put			1,674.92250	1,695.696	19.38	0.9551	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	19.00	Call			20.72250	16.796	19.38	0.0449	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			525.59310	506.575	16.59	0.4331	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			864.09310	871.075	16.59	0.5669	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			522.07090	503.127	16.61	0.4308	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			870.57090	877.627	16.61	0.5692	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			529.13280	510.041	16.58	0.4353	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			857.63280	864.541	16.58	0.5647	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			27.89140	26.791	21.79	0.0252	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,189.69140	7,218.091	21.79	0.9748	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			27.71660	26.622	21.79	0.0251	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,199.51660	7,227.922	21.79	0.9749	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			27.54280	26.453	21.79	0.0250	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,209.34280	7,237.753	21.79	0.9750	0.00	0	0
Total £ / R Option												0.00	0	1,400
Total £ / R												20,437,665.00	1,180	58,786
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11978		0.11945			0.0000	0.00	0	122
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12212		0.12180			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12450		0.12418			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	122
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.20420	0.322	26.68	0.0013	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,055.00420	3,022.622	26.68	0.9987	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00540	0.010	26.68	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,054.80540	4,022.310	26.68	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	0.17	Call			0.00010	0.000	26.68	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,054.80010	5,022.300	26.68	1.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			13.39040	15.632	23.57	0.0262	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,833.59040	3,803.332	23.57	0.9738	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			3.63120	4.416	23.57	0.0084	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,823.83120	4,792.116	23.57	0.9916	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			44.44720	50.004	23.57	0.0721	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,864.64720	2,837.705	23.57	0.9279	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			900.06620	935.825	18.60	0.6299	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			481.56620	485.625	18.60	0.3701	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			505.35280	533.028	20.21	0.4187	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,086.85280	1,082.828	20.21	0.5813	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,547.40350	1,586.768	17.06	0.8466	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			128.90350	136.568	17.06	0.1534	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	122
€ / R	On	31/05/2017	Foreign Exchange Future			14.90350		14.84690			0.0000	0.00	0	4
€ / R	On	19/06/2017	Foreign Exchange Future			14.96860		14.91170			0.0000	185,401,079.60	12,386	70,059
€ / R	On	18/09/2017	Foreign Exchange Future			15.27060		15.21360			0.0000	0.00	0	7,021
€ / R	On	18/12/2017	Foreign Exchange Future			15.57480		15.51840			0.0000	0.00	0	4,653
€ / R	On	19/03/2018	Foreign Exchange Future			15.88350		15.82480			0.0000	10,832,547.00	682	4,010
Total € / R Future												196,233,626.60	13,068	85,747
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Put			56.70280	33.135	15.64	0.1680	0.00	0	0
€ / R	On	31/05/2017	Foreign Exchange Option	14.56	Call			343.60280	376.635	15.64	0.8320	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.79110	1.372	32.61	0.0034	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,280.09110	4,222.772	32.61	0.9966	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.79620	1.376	32.68	0.0034	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			25.37150	16.966	14.26	0.0648	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,290.09620	4,232.776	32.68	0.9966	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.78610	1.367	32.54	0.0034	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,270.08610	4,212.767	32.54	0.9966	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,363.50860	1,306.779	17.93	0.9496	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			15.20860	15.379	17.93	0.0504	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			827.07150	875.566	14.26	0.9352	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,265.38170	4,208.562	21.50	0.9722	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			18.86750	19.052	21.51	0.0277	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,275.26750	4,218.452	21.51	0.9723	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			18.75430	18.943	21.53	0.0275	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,285.15430	4,228.343	21.53	0.9725	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			18.98170	19.162	21.50	0.0278	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			174.72320	177.918	18.56	0.1633	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,716.32320	2,663.118	18.56	0.8367	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			173.77940	176.949	18.57	0.1625	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	18.07	Put			2,725.37940	2,672.149	18.57	0.8375	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			175.67280	178.893	18.55	0.1641	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,707.27280	2,654.093	18.55	0.8359	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			32.85290	33.281	22.03	0.0343	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,924.45290	5,868.481	22.03	0.9657	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,670.17430	1,712.355	14.29	0.8502	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			151.77430	137.555	14.29	0.1498	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			1,314.62300	1,268.180	16.45	0.6355	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			443.02300	452.980	16.45	0.3645	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			422.84090	398.601	14.62	0.2833	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,275.04430	1,305.940	14.70	0.6810	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			500.24430	472.440	14.70	0.3190	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,391.23970	1,425.605	14.62	0.7150	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			426.43970	402.105	14.62	0.2850	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,384.85790	1,419.132	14.63	0.7132	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			430.05790	405.632	14.63	0.2868	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,397.64090	1,432.101	14.62	0.7167	0.00	0	0
Total € / R Option												0.00	0	41,648
Total € / R												196,233,626.60	13,068	127,395
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.94420		9.90110			0.0000	0.00	0	23,163
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.08310		10.04070			0.0000	0.00	0	2,390
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.22220		10.17920			0.0000	0.00	0	1,153
Total AU\$ / R Future												0.00	0	26,706
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,159.58600	2,116.311	24.60	0.9974	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.68410	0.506	24.68	0.0026	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,169.58410	2,126.306	24.68	0.9974	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.68800	0.515	24.53	0.0026	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,149.58800	2,106.315	24.53	0.9974	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.68600	0.511	24.60	0.0026	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			12.21560	11.707	17.30	0.0312	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,151.51560	2,108.607	17.30	0.9688	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			12.21640	11.695	17.36	0.0311	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,161.51640	2,118.595	17.36	0.9689	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			12.21470	11.720	17.24	0.0313	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,141.51470	2,098.620	17.24	0.9687	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,755.01520	1,713.538	15.71	0.8839	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			63.52050	65.020	15.72	0.1150	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,764.32050	1,722.820	15.72	0.8850	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			64.91950	66.464	15.70	0.1173	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,745.71950	1,704.264	15.70	0.8827	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			64.21520	65.738	15.71	0.1161	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	26,706
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.85680		9.82680			0.0000	0.00	0	6,987
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.02450		9.99490			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.19170		10.16260			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	6,987
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			1.01860	0.772	23.49	0.0040	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,914.21860	1,883.971	23.49	0.9960	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			1.00010	0.757	23.54	0.0039	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,924.20010	1,893.957	23.54	0.9961	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			1.03740	0.787	23.43	0.0040	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,904.23740	1,873.987	23.43	0.9960	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			46.76630	47.126	16.29	0.1090	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,341.86630	1,312.626	16.29	0.8910	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			45.94980	46.270	16.29	0.1073	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,351.04980	1,321.770	16.29	0.8927	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			47.59620	47.996	16.28	0.1107	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,332.69620	1,303.496	16.28	0.8893	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			294.94580	300.418	14.46	0.4007	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			672.34580	648.718	14.46	0.5993	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			291.98140	297.384	14.48	0.3976	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			679.38140	655.684	14.48	0.6024	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			297.93940	303.479	14.45	0.4039	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			665.33940	641.779	14.45	0.5961	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	6,987
CHF / R	On	19/06/2017	Foreign Exchange Future			13.68050		13.67620			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.97250		13.96930			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.26750		14.26660			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			4.93720	3.826	23.68	0.0125	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,208.73720	2,203.326	23.68	0.9875	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			4.88240	3.776	23.72	0.0124	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,218.68240	2,213.276	23.72	0.9876	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			4.99310	3.878	23.64	0.0127	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,198.79310	2,193.378	23.64	0.9873	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			157.93580	142.827	18.11	0.1887	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,578.63580	1,560.327	18.11	0.8113	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			156.44840	141.270	18.11	0.1871	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			1,587.14840	1,568.770	18.11	0.8129	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			159.43660	144.401	18.11	0.1904	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,570.13660	1,551.901	18.11	0.8096	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			806.74780	794.331	15.63	0.5796	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			570.14780	556.831	15.63	0.4204	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			801.94430	789.485	15.64	0.5772	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			575.34430	561.985	15.64	0.4228	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			811.58030	799.206	15.62	0.5820	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			564.98030	551.706	15.62	0.4180	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92870		1.93120			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94550		1.94840			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.96240		1.96540			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,292.90910	3,316.189	23.39	0.9921	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			6.00790	3.755	22.69	0.0094	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,094.00790	3,116.755	22.69	0.9906	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			5.42500	3.456	23.04	0.0086	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,193.42500	3,216.456	23.04	0.9914	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			4.90910	3.189	23.39	0.0079	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			174.40090	161.134	17.18	0.1661	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,190.40090	2,206.134	17.18	0.8339	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			161.88410	149.185	17.25	0.1556	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,277.88410	2,294.185	17.25	0.8444	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			186.78140	172.861	17.07	0.1765	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,102.78140	2,117.861	17.07	0.8235	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			776.18950	773.724	14.93	0.4372	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			980.56120	948.436	14.96	0.5448	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			826.56120	824.436	14.96	0.4552	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			934.99180	903.336	15.03	0.5270	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			880.99180	879.336	15.03	0.4730	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,030.18950	997.724	14.93	0.5628	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01580		2.00970			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			53.89160	50.165	19.16	0.1010	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,556.89160	1,492.165	19.16	0.8990	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	Call			50.08070	46.597	19.70	0.0928	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,653.08070	1,588.597	19.70	0.9072	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			46.70750	43.455	20.25	0.0856	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,749.70750	1,685.455	20.25	0.9144	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			1.70830		1.71070			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.73810		1.74050			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76690		1.76930			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			7.22490	4.897	22.86	0.0132	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,600.22490	2,621.897	22.86	0.9868	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			6.44800	4.361	23.20	0.0118	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,699.44800	2,721.361	23.20	0.9882	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			8.11700	5.516	22.52	0.0149	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,501.11700	2,522.516	22.52	0.9851	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			172.53230	161.265	19.55	0.1648	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,267.53230	2,280.265	19.55	0.8352	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			161.87660	151.171	19.69	0.1556	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,356.87660	2,370.171	19.69	0.8444	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			183.25710	171.511	19.39	0.1743	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,178.25710	2,190.511	19.39	0.8257	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			877.00560	851.092	16.20	0.5188	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			884.00560	882.092	16.20	0.4812	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			837.71450	812.249	16.34	0.5009	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			944.71450	943.249	16.34	0.4991	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			918.14050	891.799	16.07	0.5371	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			825.14050	822.799	16.07	0.4629	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			0.12800		0.12820			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12740		0.12760			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12670		0.12700			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NOK/R	On	19/06/2017	Foreign Exchange Future			1.59510		1.59160			0.0000	6,938,685.00	4,350	0
NOK/R	On	18/09/2017	Foreign Exchange Future			1.62190		1.61850			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 NOK/R Future												6,938,685.00	4,350	0
Total NOK/R												6,938,685.00	4,350	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.28230		9.18920			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.40620		9.31250			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.52870		9.43510			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			1.05910	0.972	23.03	0.0053	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,761.85910	1,668.672	23.03	0.9947	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			1.03930	0.951	23.09	0.0052	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,771.83930	1,678.651	23.09	0.9948	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			1.07940	0.993	22.97	0.0054	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,751.87940	1,658.693	22.97	0.9946	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,306.37990	1,220.174	16.37	0.8871	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			38.12720	45.519	16.38	0.1111	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,315.62720	1,229.319	16.38	0.8889	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			39.64610	47.244	16.36	0.1147	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,297.14610	1,211.044	16.36	0.8853	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			38.87990	46.374	16.37	0.1129	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			801.62320	700.883	18.99	0.5489	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			438.24760	430.476	19.15	0.4492	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			813.14760	711.776	19.15	0.5508	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			439.78760	431.389	19.32	0.4474	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			824.68760	722.689	19.32	0.5526	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			436.72320	429.583	18.99	0.4511	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			1.28850		1.28390			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30370		1.29890			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.31940		1.31400			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			961.00000	915.000		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			1,061.00000	1,015.000		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			1,161.00000	1,115.000		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			711.00000	663.000		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			811.00000	763.000		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			611.00000	563.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			140.00000	194.000		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			40.00000	94.000		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			60.00000	6.000		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			1.30320		1.30350			0.0000	0.00	0	8,108
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.30680		1.30710			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31060		1.31090			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,108
Total QUANTO £ / \$												0.00	0	8,108
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12620		1.12060			0.0000	56,310.00	50	202
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.13160		1.12590			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.13720		1.13150			0.0000	0.00	0	0
Total QUANTO € / \$ Future												56,310.00	50	202
Total QUANTO € / \$												56,310.00	50	202
RAIN	On	19/06/2017	Foreign Exchange Future			22,882.27000		22,857.33000			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			9.59380		9.60720			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			9.93530	8.296	18.91	0.0415	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			922.73530	934.496	18.91	0.9585	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			9.66860	8.091	18.97	0.0404	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			932.46860	944.291	18.97	0.9596	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			10.21030	8.507	18.84	0.0425	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			913.01030	924.707	18.84	0.9575	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / 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
TRY / R	On	19/06/2017	Foreign Exchange Future			3.70800		3.68170			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.96520	0.804	21.86	0.0107	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			589.26520	562.804	21.86	0.9893	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.91740	0.762	22.02	0.0101	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			599.21740	572.762	22.02	0.9899	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			1.01630	0.850	21.69	0.0113	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			579.31630	552.850	21.69	0.9887	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			1.41050		1.41230			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.38240		1.38390			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.35760		1.35870			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												779,586,187.90	60,176	1,219,776
Total Options												4,899,664.79	11,900	1,861,395
Grand Total:												784,485,852.69	72,076	3,081,171