



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: 13/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/01/2017 Foreign Exchange Future			13.56850		13.47740			0.0000	32,428,715.00	2,390	0
\$ / R On 17/01/2017 Foreign Exchange Future			13.56860		13.47740			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.56860		13.47380			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.57310		13.47750			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.57950		13.48310			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.58370		13.48680			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.58590		13.48950			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.58820		13.49220			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.59540		13.50040			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.59770		13.50310			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.63800		13.54920			0.0000	5,318,820.00	390	730
\$ / R On 23/02/2017 Foreign Exchange Future			13.65280		13.56440			0.0000	0.00	0	1,200
\$ / R On 24/02/2017 Foreign Exchange Future			13.65540		13.56700			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.66340		13.57460			0.0000	0.00	0	4,615
\$ / R On 28/02/2017 Foreign Exchange Future			13.66610		13.57720			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.66870		13.57970			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.70060		13.61030			0.0000	370,656,032.40	27,054	456,646
\$ / R On 29/03/2017 Foreign Exchange Future			13.70590		13.61540			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.75010		13.65600			0.0000	0.00	0	3,998
\$ / R On 11/04/2017 Foreign Exchange Future			13.78090		13.68390			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.78370		13.68640			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	13/04/2017	Foreign Exchange Future			13.78660		13.68900			0.0000	0.00	0	394
\$ / R	On	18/04/2017	Foreign Exchange Future			13.80060		13.70170			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			13.80820		13.70940			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.81830		13.71960			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.82580		13.72730			0.0000	359,470.80	26	1,387
\$ / R	On	26/05/2017	Foreign Exchange Future			13.89650		13.79920			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.95710		13.86080			0.0000	1,563,195.20	112	202,630
\$ / R	On	28/06/2017	Foreign Exchange Future			13.97980		13.88390			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.01510		13.91980			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.03790		13.94290			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.05320		13.95810			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.13720		14.04220			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.18810		14.09320			0.0000	0.00	0	6,312
\$ / R	On	27/09/2017	Foreign Exchange Future			14.21100		14.11610			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.27700		14.18080			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.28710		14.19000			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.36790		14.26300			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.41830		14.30870			0.0000	7,209,150.00	500	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.42840		14.31780			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.64650		14.53290			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.87380		14.76500			0.0000	0.00	0	70
Total \$ / R Future												417,535,383.40	30,472	709,531
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1.81340	0.000	13.65	0.0000	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			474.41340	381.500	13.65	1.0000	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			0.01660	0.000	13.65	0.0000	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,692.61660	2,601.500	13.65	1.0000	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			5.61890	4.944	24.99	0.0355	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			758.21890	666.344	24.99	0.9645	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			6.05290	6.461	24.87	0.0408	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			812.25290	717.861	24.87	0.9592	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			65.76280	84.558	18.93	0.3558	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			298.26280	221.458	18.93	0.6442	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			26.69010	29.352	18.97	0.1375	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			603.59010	509.852	18.97	0.8625	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			1.27050	0.750	31.44	0.0032	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,404.47050	2,307.050	31.44	0.9968	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			27.61310	38.604	19.83	0.1540	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			640.81310	554.904	19.83	0.8460	0.00	0	1,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			37.78970	56.194	19.88	0.2008	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			578.28970	500.294	19.88	0.7992	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			7.73150	5.699	25.04	0.0232	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,515.53150	1,417.499	25.04	0.9768	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			195.20060	243.863	18.58	0.5781	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			203.00060	155.663	18.58	0.4219	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			88.99590	118.107	19.35	0.3486	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		396.79590	329.907	19.35	0.6514	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		18.02270	21.947	21.52	0.0850	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		935.82270	843.747	21.52	0.9150	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call		40.16960	52.608	20.04	0.1706	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put		719.76960	637.208	20.04	0.8294	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		75.21120	94.040	19.48	0.2678	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		552.11120	476.340	19.48	0.7322	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		49.16300	62.266	20.00	0.1910	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		696.06300	614.566	20.00	0.8090	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		9.31130	6.891	23.51	0.0260	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		1,576.21130	1,479.191	23.51	0.9740	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		96.64060	107.678	20.11	0.2259	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		867.44060	789.678	20.11	0.7741	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		29.64170	32.938	21.88	0.0807	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		1,510.44170	1,424.938	21.88	0.9193	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call		284.74400	315.998	18.29	0.4945	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put		410.34400	353.198	18.29	0.5055	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call		373.31610	415.542	18.08	0.5860	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put		306.31610	260.142	18.08	0.4140	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call		31.69320	34.827	21.77	0.0787	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put		1,664.69320	1,579.427	21.77	0.9213	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		283.32200	314.187	18.30	0.4781	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		448.72200	390.787	18.30	0.5219	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		151.09010	167.210	19.51	0.2915	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		803.89010	731.110	19.51	0.7085	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		184.50870	204.341	19.22	0.3387	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		704.80870	635.641	19.22	0.6613	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,435.92900	1,521.701	17.92	0.9502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		25.62900	21.101	17.92	0.0498	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		1,162.40400	1,240.762	17.34	0.9116	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		52.10400	40.162	17.34	0.0884	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		759.73520	823.549	17.44	0.7834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		149.43520	122.949	17.44	0.2166	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		625.31070	682.007	17.64	0.7124	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		215.01070	181.407	17.64	0.2876	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		454.15250	499.867	17.95	0.5950	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		343.85250	299.267	17.95	0.4050	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		738.56780	801.341	17.47	0.7733	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		158.26780	130.741	17.47	0.2267	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		690.54030	750.844	17.54	0.7489	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		180.24030	150.244	17.54	0.2511	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		343.54140	377.685	18.26	0.4951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		483.24140	427.085	18.26	0.5049	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		594.21500	649.084	17.69	0.6935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		233.91500	198.484	17.69	0.3065	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		588.11810	642.621	17.70	0.6896	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			237.81810	202.020	17.70	0.3104	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			182.59440	200.904	19.46	0.3056	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			872.29440	800.304	19.46	0.6944	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			383.73870	422.750	18.10	0.5348	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			423.43870	372.150	18.10	0.4652	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			363.16060	399.084	18.15	0.5148	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			452.86060	398.484	18.15	0.4852	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			144.14900	158.463	19.89	0.2517	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,033.84900	957.863	19.89	0.7483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			258.80620	284.879	18.80	0.4020	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			648.50620	584.279	18.80	0.5980	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			230.59810	253.849	19.02	0.3679	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			720.29810	653.249	19.02	0.6321	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			91.78760	100.487	20.70	0.1710	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,361.48760	1,279.887	20.70	0.8290	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			162.27280	178.504	19.67	0.2776	16,243.84	91	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			951.97280	877.904	19.67	0.7224	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			154.77120	170.212	19.76	0.2670	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			984.47120	909.612	19.76	0.7330	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			79.35330	87.019	20.96	0.1508	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,469.05330	1,386.419	20.96	0.8492	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			125.00750	137.277	20.15	0.2232	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,134.70750	1,056.677	20.15	0.7768	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			120.62930	132.429	20.21	0.2165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,160.32930	1,081.829	20.21	0.7835	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			51.77240	56.406	21.53	0.1034	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,781.47240	1,695.806	21.53	0.8966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			88.57810	96.934	20.77	0.1657	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,388.27810	1,306.334	20.77	0.8343	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			83.42980	91.291	20.88	0.1573	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,433.12980	1,350.691	20.88	0.8427	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			43.42460	47.057	21.75	0.0881	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,913.12460	1,826.457	21.75	0.9119	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			69.99700	76.864	21.15	0.1354	6,994.60	91	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,559.69700	1,476.264	21.15	0.8646	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			59.44930	65.019	21.36	0.1171	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,679.14930	1,594.419	21.36	0.8829	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			31.36580	33.600	22.17	0.0652	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,161.06580	2,073.000	22.17	0.9348	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			51.12550	55.682	21.55	0.1022	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,790.82550	1,705.082	21.55	0.8978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			50.48680	54.967	21.56	0.1011	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,800.18680	1,714.367	21.56	0.8989	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			17.35030	18.109	22.93	0.0371	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,627.05030	2,537.509	22.93	0.9629	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			42.34790	45.853	21.78	0.0861	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,932.04790	1,845.253	21.78	0.9139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			32.97010	35.386	22.10	0.0683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,122.67010	2,034.786	22.10	0.9317	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			8.35840	8.416	24.88	0.0176	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,398.05840	3,307.816	24.88	0.9824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			29.10770	31.090	22.26	0.0608	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,218.80770	2,130.490	22.26	0.9392	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			22.72050	24.016	22.58	0.0481	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,412.42050	2,323.416	22.58	0.9519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			1.53370	1.737	27.19	0.0039	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,831.23370	4,741.137	27.19	0.9961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			13.01390	12.914	23.44	0.0271	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,902.71390	2,812.314	23.44	0.9729	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			10.36780	10.356	24.16	0.0217	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,150.06780	3,059.756	24.16	0.9783	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.01120	0.013	27.19	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,629.71120	7,539.413	27.19	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			6.50380	6.625	25.78	0.0137	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,706.20380	3,616.025	25.78	0.9863	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			1.55850	1.765	27.19	0.0039	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,821.25850	4,731.165	27.19	0.9961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00790	0.009	27.19	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,809.70790	7,719.409	27.19	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.61190	0.694	27.19	0.0017	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,390.31190	5,300.094	27.19	0.9983	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.32140	0.365	27.19	0.0009	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,770.02140	5,679.765	27.19	0.9991	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			508.06580	553.176	18.00	0.5895	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			392.66580	347.276	18.00	0.4105	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			72.07370	77.679	21.64	0.1220	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,896.67370	1,811.779	21.64	0.8780	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			181.47090	197.635	20.06	0.2677	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,145.47090	1,067.535	20.06	0.7323	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			395.35160	430.019	18.63	0.4682	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			651.45160	589.119	18.63	0.5318	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			510.20260	555.710	18.18	0.5578	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			483.80260	432.010	18.18	0.4422	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			459.16860	499.369	18.33	0.5192	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			552.76860	495.669	18.33	0.4808	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			395.70450	430.366	18.65	0.4664	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			659.30450	596.666	18.65	0.5336	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			28.63310	28.583	24.21	0.0442	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,362.23310	3,264.883	24.21	0.9558	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			403.36750	438.809	18.64	0.4708	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			654.36750	592.209	18.64	0.5292	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			285.16280	310.873	19.41	0.3547	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	18/04/2017	Foreign Exchange Option	14.39	Put		973.46280	900.273	19.41	0.6453	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		316.17940	344.704	19.29	0.3793	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		916.77940	846.504	19.29	0.6207	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		49.85820	52.473	23.36	0.0725	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,000.25820	2,904.173	23.36	0.9275	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		390.33550	425.097	18.85	0.4393	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		770.73550	706.796	18.85	0.5607	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		177.65900	192.956	20.64	0.2315	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,518.05900	1,434.656	20.64	0.7685	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		105.27500	114.289	21.71	0.1470	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,075.67500	1,985.989	21.71	0.8530	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		637.54230	691.381	17.94	0.6153	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		417.94230	373.081	17.94	0.3847	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		498.85560	542.113	18.31	0.5248	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		579.25560	523.813	18.31	0.4752	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		360.88690	393.050	19.09	0.4089	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		863.58690	797.250	19.09	0.5911	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		132.25120	144.356	21.71	0.1597	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,303.05120	2,217.856	21.71	0.8403	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		752.97590	811.063	17.95	0.6260	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		453.77590	414.563	17.95	0.3740	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		659.55910	711.515	18.33	0.5447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		668.75910	624.415	18.33	0.4553	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		607.16960	655.360	18.51	0.5141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		746.36960	698.260	18.51	0.4859	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		565.89860	611.481	18.67	0.4889	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,865.41770	5,771.043	25.18	0.9777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,340.46790	1,419.473	17.25	0.8116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		189.66790	172.373	17.25	0.1884	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,133.15330	1,207.051	17.41	0.7515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		272.35330	249.951	17.41	0.2485	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,345.65980	4,255.131	25.17	0.9343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		676.68060	729.739	18.28	0.5542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		645.88060	602.639	18.28	0.4458	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		38.26890	42.389	25.18	0.0472	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,827.46890	4,735.289	25.18	0.9528	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		16.21770	18.143	25.18	0.0223	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,542.54450	2,459.612	21.78	0.8407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		108.85610	117.059	22.39	0.1229	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,978.05610	2,889.958	22.39	0.8771	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		60.94490	64.704	24.98	0.0684	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,250.14490	4,157.604	24.98	0.9316	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		56.45980	62.231	25.17	0.0657	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,308.22410	2,227.648	21.45	0.8161	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		158.60020	173.375	21.58	0.1740	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,397.80020	2,316.275	21.58	0.8260	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	16.20	Call			148.86950	162.750	21.71	0.1646	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,488.06950	2,405.650	21.71	0.8354	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			143.34450	156.712	21.78	0.1593	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,113.84440	2,035.555	21.17	0.7924	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			186.06990	203.321	21.26	0.1997	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,175.26990	2,096.221	21.26	0.8003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			184.87820	202.023	21.27	0.1986	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,184.07820	2,104.923	21.27	0.8014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			169.02410	184.748	21.45	0.1839	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,881.04620	1,805.976	20.82	0.7594	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			230.34270	251.444	20.83	0.2393	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,889.54270	1,814.344	20.83	0.7607	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			228.84950	249.825	20.85	0.2380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,898.04950	1,822.725	20.85	0.7620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			194.64440	212.655	21.17	0.2076	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,373.00860	1,305.956	19.86	0.6669	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			249.07840	271.756	20.68	0.2554	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,788.27840	1,714.656	20.68	0.7446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			233.35990	254.718	20.81	0.2419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,872.55990	1,797.619	20.81	0.7581	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			231.84620	253.076	20.82	0.2406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			893.11430	839.636	18.85	0.5378	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			491.23300	531.829	19.00	0.4407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			960.43300	904.729	19.00	0.5593	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			440.19650	477.172	19.25	0.4055	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,079.39650	1,020.072	19.25	0.5945	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			343.80860	373.056	19.86	0.3331	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			815.09860	764.381	18.67	0.5111	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			558.68570	603.800	18.70	0.4844	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			827.88570	776.700	18.70	0.5156	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			541.03260	584.994	18.78	0.4733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			860.23260	807.894	18.78	0.5267	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			523.91430	566.736	18.85	0.4622	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,516.04790	2,435.159	21.69	0.8293	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			866.00900	927.544	17.87	0.6369	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			482.10900	447.744	17.87	0.3631	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			159.94790	174.959	21.69	0.1707	0.00	0	60
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			701.30590	754.319	18.43	0.5401	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			731.50590	689.219	18.43	0.4599	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			83.20940	88.740	24.43	0.0859	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,143.40940	4,053.640	24.43	0.9141	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			516.22630	556.328	19.27	0.4230	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,133.32630	1,078.428	19.27	0.5770	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			964.63100	1,026.965	17.85	0.6454	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			506.53100	473.765	17.85	0.3546	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			180.09040	195.460	21.82	0.1742	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	27/07/2017	Foreign Exchange Option	16.53	Put			2,751.99040	2,672.260	21.82	0.8258	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			205.52130	219.763	21.98	0.1787	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,003.32130	2,922.563	21.98	0.8213	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,073.74970	1,135.008	17.81	0.6547	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			531.54970	497.808	17.81	0.3453	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,011.89500	1,067.750	18.09	0.6121	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			668.69500	629.650	18.09	0.3879	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,007.12770	1,062.785	18.11	0.6102	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			673.92770	634.685	18.11	0.3898	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			809.13520	856.224	18.69	0.5249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			499.05700	469.319	17.71	0.3212	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,906.80000	985,811.900	24.43	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,613.53180	1,687.124	17.23	0.7949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			270.33180	249.024	17.23	0.2051	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,441.18230	1,512.948	17.45	0.7517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			347.98230	324.848	17.45	0.2483	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,192.25700	1,257.419	17.71	0.6788	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,483.76130	3,398.040	22.66	0.8397	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			196.29510	205.421	22.68	0.1598	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,493.09510	3,407.321	22.68	0.8402	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			161.31120	167.847	23.69	0.1311	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,068.11120	3,979.747	23.69	0.8689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.43	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,131.81480	3,049.000	22.06	0.8169	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			222.59460	234.000	22.09	0.1810	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,159.39460	3,075.900	22.09	0.8190	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			197.63090	206.859	22.64	0.1609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,474.43090	3,388.759	22.64	0.8391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			196.96130	206.140	22.66	0.1603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,243.11820	1,186.917	19.27	0.5554	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			291.97210	310.161	21.38	0.2315	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,598.77210	2,522.061	21.38	0.7685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			243.91170	259.012	21.83	0.1979	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,950.71170	2,870.912	21.83	0.8021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			225.01480	237.100	22.06	0.1831	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			935.93520	888.124	18.69	0.4751	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			771.35880	816.588	18.81	0.5071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			998.15880	948.488	18.81	0.4929	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			717.95330	760.465	19.00	0.4811	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,094.75330	1,042.365	19.00	0.5189	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			646.31820	685.017	19.27	0.4446	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,167.65890	1,227.666	17.78	0.6622	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			551.55890	516.666	17.78	0.3378	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			230.18920	240.666	22.22	0.1817	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,244.08920	3,159.666	22.22	0.8183	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			706.07360	743.538	19.35	0.4483	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	23/10/2017	Foreign Exchange Option	14.81	Put			1,335.27360	1,276.538	19.35	0.5517	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,260.20220	1,323.714	17.81	0.6692	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			570.20220	536.614	17.81	0.3308	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			251.25960	262.149	22.55	0.1840	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,511.25960	3,425.049	22.55	0.8160	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			278.60590	290.127	22.85	0.1894	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,755.60590	3,662.227	22.85	0.8106	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,353.15020	1,421.371	17.79	0.6764	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			590.15020	553.471	17.79	0.3236	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,162.68520	1,221.083	18.29	0.6007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			853.98520	802.783	18.29	0.3993	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			349.12950	363.085	22.05	0.2263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,340.42950	3,244.785	22.05	0.7737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,497.18320	1,570.818	17.67	0.7044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			538.48320	502.518	17.67	0.2956	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,479.54400	1,552.619	17.70	0.6997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			550.84400	514.318	17.70	0.3003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			359.21970	375.598	21.95	0.2332	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,250.51970	3,157.298	21.95	0.7668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			285.15660	294.978	23.19	0.1852	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,036.45660	3,936.678	23.19	0.8148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			350.12130	364.312	22.04	0.2270	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,331.42130	3,236.012	22.04	0.7730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			408.05190	428.238	21.54	0.2615	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,919.35190	2,829.938	21.54	0.7385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			348.14610	362.034	22.07	0.2257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,349.44610	3,253.734	22.07	0.7743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			362.33300	379.454	21.91	0.2353	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,223.63300	3,131.154	21.91	0.7647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			948.11510	997.485	18.94	0.5195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,169.41510	1,109.185	18.94	0.4805	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			355.12900	370.531	21.99	0.2304	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,286.42900	3,192.231	21.99	0.7696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			448.58020	471.122	21.24	0.2840	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,689.88020	2,602.822	21.24	0.7160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,097.74210	1,153.335	18.48	0.5771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			939.04210	885.035	18.48	0.4229	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			366.90280	384.671	21.87	0.2382	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,188.20280	3,096.371	21.87	0.7618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			959.19300	1,009.094	18.90	0.5240	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,150.49300	1,090.794	18.90	0.4760	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,085.20910	1,140.244	18.52	0.5725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			956.50910	901.944	18.52	0.4275	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			547.06600	575.208	20.65	0.3360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,238.36600	2,156.908	20.65	0.6640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,123.26640	1,179.969	18.41	0.5865	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	14.09	Put		904.56640	851.669	18.41	0.4135	0.00	0	16,000
\$ / R	On	22/12/2017		Foreign Exchange Option	13.50	Call		1,422.39440	1,494.248	17.79	0.6815	0.00	0	0
\$ / R	On	22/12/2017		Foreign Exchange Option	13.50	Put		604.59440	565.848	17.79	0.3185	0.00	0	60
\$ / R	On	22/12/2017		Foreign Exchange Option	18.02	Call		294.71420	303.189	23.08	0.1890	0.00	0	60
\$ / R	On	22/12/2017		Foreign Exchange Option	18.02	Put		3,996.91420	3,894.789	23.08	0.8110	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Call		488.89460	507.329	22.11	0.2663	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Put		3,465.99460	3,370.829	22.11	0.7337	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Call		491.17720	510.166	22.09	0.2676	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Put		3,448.27720	3,353.665	22.09	0.7324	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Call		490.03370	508.747	22.10	0.2670	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Put		3,457.13370	3,362.247	22.10	0.7330	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Call		634.80430	656.194	22.16	0.2998	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Put		3,569.80430	3,482.395	22.16	0.7002	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Call		633.54430	654.629	22.17	0.2992	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Put		3,578.54430	3,490.829	22.17	0.7008	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Call		1,888.64950	1,959.178	18.39	0.6929	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Put		763.64950	725.378	18.39	0.3071	0.00	0	70,530
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Call		636.31150	657.771	22.15	0.3005	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Put		3,561.31150	3,473.972	22.15	0.6995	0.00	0	0
Total \$ / R Option											23,238.43	182	1,269,688	
Total \$ / R											417,558,621.83	30,654	1,979,219	
\$ / R MAXI	On	13/03/2017		Foreign Exchange Future	13.70060			13.61030			0.0000	411,018.00	30	484
\$ / R MAXI	On	19/06/2017		Foreign Exchange Future	13.95710			13.86080			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017		Foreign Exchange Future	14.18810			14.09320			0.0000	0.00	0	0
Total \$ / R MAXI Future											411,018.00	30	538	
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	16.99	Call		842.88790	848.377	24.85	0.0177	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	16.99	Put		338,812.88790	329,788.377	24.85	0.9823	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.00	Call		835.83540	841.561	24.88	0.0176	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.00	Put		339,805.83540	330,781.561	24.88	0.9824	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.01	Call		828.85750	834.840	24.91	0.0174	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.01	Put		340,798.85750	331,774.840	24.91	0.9826	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.37	Call		13,378.91570	14,626.453	21.92	0.1498	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.37	Put		264,298.91570	255,916.453	21.92	0.8502	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.38	Call		13,295.37870	14,535.451	21.94	0.1490	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.38	Put		265,215.37870	256,825.451	21.94	0.8510	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.39	Call		13,212.61560	14,444.855	21.95	0.1482	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.39	Put		266,132.61560	257,734.855	21.95	0.8518	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.14	Call		52,360.67190	55,482.538	19.86	0.3765	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.14	Put		157,040.67190	150,672.538	19.86	0.6235	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.15	Call		52,119.68250	55,227.423	19.88	0.3751	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.15	Put		157,799.68250	151,417.423	19.88	0.6249	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.16	Call		51,879.92410	54,973.147	19.89	0.3737	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.16	Put		158,559.92410	152,163.147	19.89	0.6263	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												411,018.00	30	538
£ / R	On	31/01/2017	Foreign Exchange Future			16.50830		16.57470			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.60030		16.67590			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.64640		16.72100			0.0000	34,940,793.60	2,099	51,033
£ / R	On	31/03/2017	Foreign Exchange Future			16.71620		16.78700			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			16.76940		16.83540			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.81390		16.87880			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.82420		16.88950			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.00380		17.07330			0.0000	51,011.40	3	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.33210		17.40550			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.66380		17.72130			0.0000	0.00	0	5,755
Total £ / R Future												34,991,805.00	2,102	89,705
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			215.40700	186.201	22.53	0.3459	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			500.70700	537.901	22.53	0.6541	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			151.31540	134.933	22.87	0.1891	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,365.41540	1,424.633	22.87	0.8109	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			434.06950	401.142	20.77	0.4169	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			713.06950	754.742	20.77	0.5831	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			116.97220	105.015	23.18	0.1387	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,895.97220	1,958.615	23.18	0.8613	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			68.20060	61.298	23.47	0.0878	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,347.20060	2,414.898	23.47	0.9122	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			3.97360	3.265	33.30	0.0048	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,032.97360	7,106.865	33.30	0.9952	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			3.93520	3.232	33.30	0.0048	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,042.93520	7,116.832	33.30	0.9952	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			23.26140	21.685	29.66	0.0295	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,302.26140	4,375.285	29.66	0.9705	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			4.01240	3.297	33.30	0.0049	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,023.01240	7,096.897	33.30	0.9951	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			230.34750	214.114	22.60	0.2246	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,623.34750	1,677.914	22.60	0.7754	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			596.96580	566.232	20.58	0.4603	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			791.56580	826.832	20.58	0.5397	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			4.93100	4.595	26.22	0.0064	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,106.13100	7,170.695	26.22	0.9936	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			677.79170	646.201	20.20	0.4833	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			788.29170	822.001	20.20	0.5167	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			24.72300	22.301	25.28	0.0224	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,991.42300	7,058.501	25.28	0.9776	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			25.05100	22.601	25.28	0.0227	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,971.75100	7,038.801	25.28	0.9773	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	24.03	Call			24.88640	22.451	25.28	0.0226	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,981.58640	7,048.651	25.28	0.9774	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			864.02800	833.695	19.65	0.4381	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,468.52800	1,511.595	19.65	0.5619	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			870.68710	840.151	19.64	0.4407	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,455.18710	1,498.050	19.64	0.5593	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			867.35120	836.914	19.64	0.4394	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,461.85120	1,504.814	19.64	0.5606	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			132.23900	127.796	23.79	0.0766	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,570.93900	7,623.996	23.79	0.9234	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			133.24580	128.774	23.79	0.0771	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,551.94580	7,604.974	23.79	0.9229	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			132.74150	128.284	23.79	0.0769	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,561.44150	7,614.484	23.79	0.9231	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												34,991,805.00	2,102	93,205
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11907		0.11936			0.0000	0.00	0	341
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12193		0.12217			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12459		0.12485			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,102
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			32.54170	29.521	25.03	0.0595	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,096.64170	2,122.821	25.03	0.9405	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			5.71540	4.995	25.03	0.0124	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,069.81540	3,098.295	25.03	0.9876	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.79120	0.663	25.03	0.0020	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,064.89120	4,093.963	25.03	0.9980	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			14.37280	13.110	23.73	0.0198	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,796.97280	4,819.910	23.73	0.9802	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			94.92230	89.476	23.73	0.1051	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,877.52230	2,896.276	23.73	0.8949	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			38.20410	35.450	23.73	0.0477	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,820.80410	3,842.250	23.73	0.9523	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			250.07840	241.020	23.61	0.1958	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,764.77840	2,782.120	23.61	0.8042	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			134.40070	128.517	23.61	0.1173	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,649.10070	3,669.617	23.61	0.8827	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			69.62300	66.016	23.61	0.0668	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,584.32300	4,607.116	23.61	0.9332	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,102
€ / R	On	23/01/2017	Foreign Exchange Future			14.40870		14.36350			0.0000	0.00	0	349

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2017	Foreign Exchange Future			14.41400		14.36830			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.43210		14.38880			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.50650		14.47240			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.52040		14.48580			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.56540		14.52920			0.0000	291,308.00	20	85,964
€ / R	On	15/03/2017	Foreign Exchange Future			14.57230		14.53580			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.63380		14.59360			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.68610		14.64100			0.0000	0.00	0	43
€ / R	On	19/06/2017	Foreign Exchange Future			14.91620		14.87260			0.0000	0.00	0	80,086
€ / R	On	18/09/2017	Foreign Exchange Future			15.24110		15.19920			0.0000	0.00	0	1,391
€ / R	On	18/12/2017	Foreign Exchange Future			15.57360		15.51520			0.0000	0.00	0	154
Total € / R Future												291,308.00	20	170,109
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			35.56220	38.185	20.04	0.1552	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			582.06220	539.485	20.04	0.8448	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			66.61540	67.386	19.70	0.2293	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			508.31540	463.386	19.70	0.7707	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			32.39060	31.428	20.41	0.1028	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			943.59060	899.328	20.41	0.8972	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			53.43670	54.628	19.96	0.1170	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,341.03670	1,308.128	19.96	0.8830	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			144.64610	149.075	18.60	0.2645	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			828.84610	798.676	18.60	0.7355	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			569.11010	544.113	17.68	0.5750	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			14.45120	14.661	21.42	0.0310	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,655.25120	2,619.261	21.42	0.9690	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			8.01780	7.183	27.30	0.0133	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,168.81780	4,131.783	27.30	0.9867	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			8.00920	7.172	27.34	0.0133	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			298.31010	309.513	17.68	0.4250	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,178.80920	4,141.772	27.34	0.9867	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			8.00080	7.161	27.38	0.0132	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,188.80080	4,151.761	27.38	0.9868	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			69.50230	71.801	19.87	0.1280	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,540.30230	1,506.401	19.87	0.8720	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			940.11080	968.258	16.81	0.8292	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			100.91080	92.858	16.81	0.1708	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			522.65830	542.310	17.09	0.6187	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			293.45830	276.910	17.09	0.3813	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			228.89010	237.592	18.17	0.3424	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			753.09010	725.292	18.17	0.6576	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			252.73560	261.454	18.32	0.3356	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			879.13560	847.654	18.32	0.6644	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			440.96560	456.342	17.51	0.4819	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			599.96560	570.242	17.51	0.5181	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			46.22010	51.642	23.18	0.0565	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	19.20	Put			4,373.62010	4,335.442	23.18	0.9435	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			277.35130	285.850	19.16	0.2665	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			330.29840	314.716	16.83	0.2882	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,664.75130	1,629.650	19.16	0.7335	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			46.70170	52.109	23.15	0.0570	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,354.10170	4,315.909	23.15	0.9430	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			46.46010	51.874	23.16	0.0568	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,363.86010	4,325.674	23.16	0.9432	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,092.89840	1,120.916	16.83	0.7118	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			156.61650	159.874	23.33	0.1201	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,417.41650	4,378.774	23.33	0.8799	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			156.27490	159.532	23.35	0.1198	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,427.07490	4,388.432	23.35	0.8802	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			155.93480	159.190	23.37	0.1195	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,436.73480	4,398.090	23.37	0.8805	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,948.43640	2,900.541	20.26	0.7447	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			412.22620	422.692	20.27	0.2545	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,957.02620	2,909.092	20.27	0.7455	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			410.82660	421.254	20.29	0.2537	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,965.62660	2,917.654	20.29	0.7463	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			162.54400	167.854	24.20	0.1060	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,057.34400	6,004.254	24.20	0.8940	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			413.63640	424.141	20.26	0.2553	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												291,308.00	20	171,789
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			10.20410		10.21240			0.0000	0.00	0	22,312
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			10.37210		10.37710			0.0000	0.00	0	124
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.52590		10.53220			0.0000	0.00	0	225
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.67960		10.67590			0.0000	0.00	0	33
Total AUS\$ / R Future												0.00	0	22,694
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,744.91960	1,751.829	18.98	0.9789	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			7.20030	5.817	19.01	0.0207	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,754.80030	1,761.717	19.01	0.9793	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			7.44100	6.043	18.95	0.0215	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,735.04100	1,741.943	18.95	0.9785	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			7.31960	5.929	18.98	0.0211	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,735.70250	1,740.002	17.12	0.9009	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			52.17240	51.466	17.13	0.0980	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,745.07240	1,749.366	17.13	0.9020	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			53.44170	52.746	17.11	0.1002	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,726.34170	1,730.645	17.11	0.8998	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			52.80250	52.102	17.12	0.0991	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			113.08070	111.592	16.46	0.1581	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,750.88070	1,755.692	16.46	0.8419	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			112.08660	110.597	16.47	0.1569	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,759.88660	1,764.697	16.47	0.8431	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			111.10410	109.614	16.48	0.1557	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,768.90410	1,773.714	16.48	0.8443	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,433.17860	1,427.406	15.50	0.7365	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			237.33160	235.252	15.52	0.2619	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,441.43160	1,435.652	15.52	0.7381	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			240.84270	238.774	15.49	0.2651	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,424.94270	1,419.174	15.49	0.7349	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			239.07860	237.006	15.50	0.2635	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	22,694
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.42320		10.39690			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.63120		10.59940			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.82060		10.79050			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	237
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			5.69530	4.871	22.45	0.0150	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,338.79530	2,311.671	22.45	0.9850	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			5.66950	4.849	22.52	0.0149	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,348.76950	2,321.649	22.52	0.9851	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			5.64420	4.827	22.58	0.0148	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,358.74420	2,331.627	22.58	0.9852	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			136.26980	144.907	17.79	0.2163	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,266.86980	1,243.707	17.79	0.7837	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			134.81070	143.358	17.80	0.2144	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,275.41070	1,252.158	17.80	0.7856	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			133.36720	141.826	17.82	0.2124	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,283.96720	1,260.626	17.82	0.7876	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			376.91070	391.053	16.32	0.4045	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			866.41070	850.453	16.32	0.5955	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			373.89820	387.932	16.34	0.4020	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			873.39820	857.332	16.34	0.5980	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			370.90840	384.838	16.35	0.3996	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			880.40840	864.238	16.35	0.6004	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	237
CHF / R	On	13/03/2017	Foreign Exchange Future			13.58520		13.54380			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.92910		13.88010			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.25070		14.20170			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 CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			13.54100	13.053	27.75	0.0238	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,519.74100	3,477.853	27.75	0.9762	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			13.51560	13.023	27.80	0.0237	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,529.71560	3,487.823	27.80	0.9763	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			13.49070	12.993	27.85	0.0236	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,539.69070	3,497.793	27.85	0.9764	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			175.45250	181.592	20.73	0.1864	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,165.35250	2,122.491	20.73	0.8136	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			174.27710	180.371	20.74	0.1853	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,174.17710	2,131.271	20.74	0.8147	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			173.11000	179.162	20.76	0.1842	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,183.01000	2,140.061	20.76	0.8158	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			486.30870	498.030	19.71	0.3489	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,664.60870	1,627.330	19.71	0.6511	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			484.05500	495.722	19.72	0.3476	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,672.35500	1,635.022	19.72	0.6524	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			481.81300	493.421	19.74	0.3463	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,680.11300	1,642.721	19.74	0.6537	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			1.97940		1.96560			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99210		1.97860			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.00770		1.99490			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			17.38740	11.980	25.77	0.0168	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,161.38740	5,017.980	25.77	0.9832	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			17.33260	11.793	26.10	0.0164	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,261.33260	5,117.793	26.10	0.9836	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			17.28900	11.620	26.43	0.0160	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,361.28900	5,217.620	26.43	0.9840	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			223.34210	243.241	19.84	0.1828	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,037.34210	2,922.241	19.84	0.8172	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			245.95150	268.086	19.65	0.1989	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,859.95150	2,747.086	19.65	0.8011	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			234.35240	255.345	19.74	0.1907	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,948.35240	2,834.345	19.74	0.8093	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,242.96820	2,151.311	18.18	0.6602	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			640.08630	679.503	18.05	0.3615	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,091.08630	2,002.503	18.05	0.6385	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			615.55700	653.416	18.12	0.3505	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,166.55700	2,076.416	18.12	0.6495	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			591.96820	628.311	18.18	0.3398	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.95920		1.96010			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00700		2.00710			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			27.78870	35.809	22.35	0.0503	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,226.78870	3,243.809	22.35	0.9497	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			29.98400	40.713	21.89	0.0572	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,028.98400	3,048.713	21.89	0.9428	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			28.84030	38.158	22.12	0.0536	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,127.84030	3,146.158	22.12	0.9464	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,021.84120	2,034.191	18.66	0.7180	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			372.76970	383.863	18.73	0.2704	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,101.76970	2,113.863	18.73	0.7296	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			413.95350	425.549	18.58	0.2939	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,942.95350	1,955.549	18.58	0.7061	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			392.84120	404.191	18.66	0.2820	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.76770		1.75620			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.80130		1.78900			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.83090		1.81900			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			14.91790	18.961	24.48	0.0292	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,852.91790	3,741.961	24.48	0.9708	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			13.60910	18.056	24.78	0.0277	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,951.60910	3,841.056	24.78	0.9723	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			13.28190	17.219	25.07	0.0263	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,051.28190	3,940.219	25.07	0.9737	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			323.49810	351.716	20.28	0.2596	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,233.49810	2,138.716	20.28	0.7404	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			356.61900	387.380	20.02	0.2819	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,066.61900	1,974.380	20.02	0.7181	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			339.61340	369.078	20.15	0.2705	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,149.61340	2,056.078	20.15	0.7295	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			640.18570	675.615	19.50	0.3656	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,050.18570	1,966.615	19.50	0.6344	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			688.47900	727.122	19.29	0.3880	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,898.47900	1,818.122	19.29	0.6120	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			663.84180	700.503	19.38	0.3766	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,973.84180	1,891.503	19.38	0.6234	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.13070		0.12990			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13070		0.12990			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13080		0.13000			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.68450		9.68700			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.83740		9.83510			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.97570		9.97640			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	238
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			12.50610	11.285	18.97	0.0390	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,435.50610	1,436.785	18.97	0.9610	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			12.94750	11.736	18.91	0.0405	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,415.94750	1,417.236	18.91	0.9595	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			12.72450	11.508	18.94	0.0398	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,425.72450	1,427.008	18.94	0.9602	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			104.87830	106.910	17.10	0.1864	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,209.77830	1,209.510	17.10	0.8136	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			103.59540	105.594	17.11	0.1844	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,218.49540	1,218.194	17.11	0.8156	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			102.32990	104.293	17.13	0.1825	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,227.22990	1,226.893	17.13	0.8175	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			291.66930	291.084	16.00	0.3520	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			895.26930	895.384	16.00	0.6480	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			289.12340	288.543	16.02	0.3495	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			902.72340	902.843	16.02	0.6505	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			294.23780	293.651	15.99	0.3545	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			887.83780	887.951	15.99	0.6455	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	238
PULA / R	On	13/03/2017	Foreign Exchange Future			1.29370		1.28710			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31580		1.30880			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33270		1.32580			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 PULA / R Future									0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Put			1,329.00000	1,263.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Put			1,429.00000	1,363.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.44	Put			1,529.00000	1,463.000		1.0000	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			712.00000	642.000		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			812.00000	742.000		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			912.00000	842.000		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			342.00000	273.000		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			442.00000	373.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Put			542.00000	473.000		1.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.21500		1.22860			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.21830		1.23180			0.0000	0.00	0	8,095
QUANTO £On 18/09/2017 Foreign Exchange Future			1.22160		1.23500			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	8,095
Total QUANTO £ / \$									0.00	0	8,095
QUANTO €On 13/03/2017 Foreign Exchange Future			1.06310		1.06750			0.0000	0.00	0	743
QUANTO €On 19/06/2017 Foreign Exchange Future			1.06870		1.07300			0.0000	0.00	0	25,352
QUANTO €On 18/09/2017 Foreign Exchange Future			1.07420		1.07850			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	26,095
Total QUANTO € / \$									0.00	0	26,095
RAIN On 13/03/2017 Foreign Exchange Future			22,833.60000		22,756.69000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Future			9.57120		9.55540			0.0000	0.00	0	35
SGD / R On 19/06/2017 Foreign Exchange Future			9.75300		9.73390			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 SGD / R Future												0.00	0	35
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			11.67390	10.969	19.02	0.0384	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,446.27390	1,429.769	19.02	0.9616	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			11.47050	10.753	19.05	0.0377	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,456.07050	1,439.553	19.05	0.9623	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			11.27150	10.542	19.08	0.0370	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,465.87150	1,449.342	19.08	0.9630	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			149.92400	157.407	16.43	0.2611	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			926.02400	914.407	16.43	0.7389	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			148.12040	155.531	16.45	0.2585	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			934.22040	922.531	16.45	0.7415	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			146.33850	153.678	16.47	0.2560	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			942.43850	930.678	16.47	0.7440	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	35
TRY / R	On	13/03/2017	Foreign Exchange Future			3.55670		3.56650			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.52870		3.54320			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			1.55610	1.316	31.93	0.0090	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,295.05610	1,304.616	31.93	0.9910	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			1.48540	1.255	31.93	0.0086	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,304.98540	1,314.555	31.93	0.9914	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			1.41780	1.196	31.93	0.0082	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,314.91780	1,324.496	31.93	0.9918	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			18.25390	19.264	20.56	0.0918	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			735.05390	750.564	20.56	0.9082	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			17.58120	18.525	20.55	0.0889	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			744.38120	759.825	20.55	0.9111	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			16.93150	17.810	20.54	0.0860	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			753.73150	769.110	20.54	0.9140	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	83
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33370		1.31770			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.27690		1.26000			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.22630		1.21070			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									453,229,514.40	32,624	1,050,140
Total Options									23,238.43	182	1,274,868
Grand Total:									453,252,752.83	32,806	2,325,008