



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: 15/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/02/2017 Foreign Exchange Future			13.03750		13.20300			0.0000	0.00	0	0
\$ / R On 16/02/2017 Foreign Exchange Future			13.03970		13.14980			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.03970		13.14990			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.04760		13.15970			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.04880		13.16170			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.04990		13.16370			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.05340		13.17100			0.0000	0.00	0	1,673
\$ / R On 28/02/2017 Foreign Exchange Future			13.05610		13.17350			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.05880		13.17590			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.09120		13.20530			0.0000	1,328,638,979.20	101,491	396,952
\$ / R On 16/03/2017 Foreign Exchange Future			13.09930		13.08040			0.0000	0.00	0	0
\$ / R On 29/03/2017 Foreign Exchange Future			13.13020		13.24350			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.13490		13.24820			0.0000	512,261.10	39	4,271
\$ / R On 11/04/2017 Foreign Exchange Future			13.16070		13.27420			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.16300		13.27660			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.16540		13.27900			0.0000	0.00	0	697
\$ / R On 18/04/2017 Foreign Exchange Future			13.17710		13.29080			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.18430		13.29810			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.19380		13.30780			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.20100		13.31510			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.21540		13.32960			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	11/05/2017	Foreign Exchange Future			13.23210		13.34650			0.0000	0.00	0	70
\$ / R	On	26/05/2017	Foreign Exchange Future			13.26770		13.38270			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.32440		13.44050			0.0000	84,476,696.00	6,340	218,539
\$ / R	On	28/06/2017	Foreign Exchange Future			13.34570		13.46220			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.35040		13.46700			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.37870		13.49590			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.39990		13.51760			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.40940		13.52730			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.41410		13.53210			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.42360		13.54170			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.44950		13.56820			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.49180		13.61120			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.53860		13.65880			0.0000	27,578,128.20	2,037	17,596
\$ / R	On	27/09/2017	Foreign Exchange Future			13.55970		13.68020			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.62060		13.74210			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.63000		13.75170			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.66980		13.79210			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.70480		13.82800			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.75150		13.87590			0.0000	0.00	0	15,866
\$ / R	On	22/12/2017	Foreign Exchange Future			13.76080		13.88550			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.88450		14.01250			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.88920		14.01730			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.96350		14.09420			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.04930		14.18300			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.08640		14.22140			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.09570		14.23100			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.17450		14.31270			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.30440		14.44720			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.38550		14.53120			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.51770		14.66810			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.58960		14.74260			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.73110		14.88910			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.80890		14.96940			0.0000	0.00	0	0
Total \$ / R Future												1,441,206,064.50	109,907	667,209
\$ / R	On	15/02/2017	Foreign Exchange Option	13.20	Call			0.00000	0.000	18.82	0.0000	0.00	0	0
\$ / R	On	15/02/2017	Foreign Exchange Option	13.20	Put			0.00000	162.500	18.82	1.0000	0.00	0	0
\$ / R	On	15/02/2017	Foreign Exchange Option	14.32	Call			0.00000	0.000	18.82	0.0000	0.00	0	0
\$ / R	On	15/02/2017	Foreign Exchange Option	14.32	Put			0.00000	1,282.500	18.82	1.0000	0.00	0	0
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Call			45.97010	9.508	23.52	0.1208	0.00	0	0
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Put			126.17010	199.808	23.52	0.8792	0.00	0	20,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			0.52360	0.046	38.15	0.0005	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			1,170.62360	1,280.346	38.15	0.9995	1,920,519.00	1,500	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			0.09330	0.030	54.45	0.0002	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,880.19330	1,990.330	54.45	0.9998	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			10.58650	3.369	30.51	0.0298	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	17/02/2017	Foreign Exchange Option	13.61	Put		470.68650	573.669	30.51	0.9702	1,470,886.29	2,564	25,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call		5.30890	3.500	21.64	0.0241	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put		695.60890	805.900	21.64	0.9759	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call		5.74800	3.755	21.47	0.0243	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put		744.04800	854.955	21.47	0.9757	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call		40.29860	21.965	18.16	0.1271	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put		338.59860	433.165	18.16	0.8729	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call		21.30290	11.540	18.93	0.0718	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put		459.60290	562.741	18.93	0.9282	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call		13.84270	7.584	19.42	0.0490	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put		542.14270	648.783	19.42	0.9510	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call		78.67660	44.627	17.29	0.2321	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put		216.97660	295.827	17.29	0.7679	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call		0.19840	0.099	29.84	0.0006	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put		2,036.49840	2,150.199	29.84	0.9994	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call		37.60570	21.488	18.11	0.1193	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put		373.90570	471.588	18.11	0.8807	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		21.35480	12.690	18.62	0.0666	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		590.35480	699.290	18.62	0.9334	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		6.23480	5.487	23.16	0.0257	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		1,062.73480	1,179.387	23.16	0.9743	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		10.44730	8.242	21.76	0.0376	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		934.54730	1,049.442	21.76	0.9624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,015.53490	904.460	16.60	0.9467	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		10.23490	13.260	16.60	0.0533	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		728.29050	622.799	15.01	0.8797	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		22.99050	31.599	15.01	0.1203	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		514.12760	424.200	15.35	0.7470	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		58.82760	83.000	15.35	0.2530	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		319.02170	250.788	15.74	0.5527	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		143.72170	189.588	15.74	0.4473	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		252.03900	195.530	16.01	0.4667	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		196.73900	254.330	16.01	0.5333	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call		343.64470	272.063	15.68	0.5817	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put		128.34470	170.863	15.68	0.4183	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		337.38250	266.634	15.70	0.5745	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		132.08250	175.434	15.70	0.4255	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		201.82370	155.603	16.41	0.3934	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		256.52370	324.403	16.41	0.6066	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		313.04400	245.653	15.75	0.5455	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		147.74400	194.453	15.75	0.4545	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		278.68790	216.382	15.83	0.5021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		173.38790	225.182	15.83	0.4979	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		80.40290	59.364	18.01	0.1783	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		575.10290	668.164	18.01	0.8217	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		227.18740	176.405	16.20	0.4326	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	13.20	Put			221.88740	285.205	16.20	0.5674	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			205.87820	158.913	16.38	0.3997	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			250.57820	317.713	16.38	0.6003	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			49.52860	34.804	18.59	0.1127	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			764.22860	863.604	18.59	0.8873	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			123.26630	92.644	17.28	0.2599	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			417.96630	501.444	17.28	0.7401	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			89.55050	66.394	17.82	0.1963	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			534.25050	625.194	17.82	0.8037	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			32.79510	22.020	19.02	0.0754	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			927.49510	1,030.820	19.02	0.9246	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			72.15830	53.063	18.19	0.1618	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			616.85830	711.863	18.19	0.8382	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			51.83490	36.597	18.54	0.1177	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			746.53490	845.397	18.54	0.8823	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			16.44590	10.103	19.74	0.0374	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,211.14590	1,318.903	19.74	0.9626	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			42.21180	29.163	18.76	0.0966	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			826.91180	927.963	18.76	0.9034	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			41.25620	28.432	18.78	0.0945	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			835.95620	937.232	18.78	0.9055	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			12.78060	7.944	20.16	0.0297	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,317.48060	1,426.744	20.16	0.9703	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			25.45920	16.577	19.29	0.0585	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,030.15920	1,135.377	19.29	0.9415	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			20.69460	13.118	19.50	0.0474	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,115.39460	1,221.918	19.50	0.9526	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			5.45410	3.678	21.59	0.0141	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,680.15410	1,792.478	21.59	0.9859	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			15.00490	9.253	19.89	0.0344	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,249.70490	1,358.053	19.89	0.9656	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			13.08120	8.118	20.13	0.0303	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,307.78120	1,416.918	20.13	0.9697	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			4.16030	2.905	22.05	0.0112	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,798.86030	1,911.705	22.05	0.9888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			9.90170	6.278	20.59	0.0237	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,424.60170	1,535.078	20.59	0.9763	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			9.23820	5.893	20.70	0.0223	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,453.93820	1,564.693	20.70	0.9777	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1.97040	1.547	23.36	0.0060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,136.67040	2,250.347	23.36	0.9940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			5.09560	3.466	21.70	0.0133	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,709.79560	1,822.265	21.70	0.9867	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			4.55160	3.141	21.89	0.0121	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,759.25160	1,871.941	21.89	0.9879	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			1.46280	1.214	23.89	0.0047	0.00	0	30,000

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	15.48	Put			2,276.16280	2,390.014	23.89	0.9953	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			3.32860	2.400	22.43	0.0093	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,898.02860	2,011.200	22.43	0.9907	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			2.50060	1.885	22.93	0.0073	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,027.20060	2,140.685	22.93	0.9927	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.85560	0.854	25.08	0.0033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,535.55560	2,649.654	25.08	0.9967	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1.92860	1.520	23.39	0.0059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,146.62860	2,260.320	23.39	0.9941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1.88770	1.494	23.43	0.0058	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,156.58770	2,270.294	23.43	0.9942	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.76350	0.989	29.11	0.0033	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,015.46350	3,129.789	29.11	0.9967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			1.40260	1.173	23.97	0.0046	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,296.10260	2,409.973	23.97	0.9954	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.92780	0.845	24.74	0.0033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,495.62780	2,609.645	24.74	0.9967	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.99330	1.296	35.66	0.0035	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,795.69330	3,910.096	35.66	0.9965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.75850	0.868	25.58	0.0033	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,595.45850	2,709.668	25.58	0.9967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.71480	0.922	27.26	0.0032	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,795.41480	2,909.722	27.26	0.9968	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.06060	0.069	36.08	0.0002	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,234.76060	5,348.869	36.08	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.83570	1.086	31.46	0.0033	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,295.53570	3,409.886	31.46	0.9967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.90990	1.186	33.56	0.0034	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,545.60990	3,659.986	33.56	0.9966	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	36.08	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,034.70000	8,148.800	36.08	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.74870	0.781	36.08	0.0022	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,105.44870	4,219.581	36.08	0.9978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.06200	0.071	36.08	0.0002	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,224.76200	5,338.871	36.08	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	36.08	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,214.70000	8,328.800	36.08	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.01600	0.019	36.08	0.0001	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,794.71600	5,908.819	36.08	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00630	0.008	36.08	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,174.70630	6,288.808	36.08	1.0000	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			0.00000	44.994	18.83	0.1318	899,872.00	20,000	20,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			0.00000	865.694	18.83	0.8682	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			195.76380	161.187	17.31	0.3286	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			452.26380	530.987	17.31	0.6714	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			6.40590	4.674	21.44	0.0142	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	29/03/2017	Foreign Exchange Option	15.44	Put			2,202.90590	2,314.474	21.44	0.9858	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			35.43740	27.559	20.34	0.0692	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,407.23740	1,512.659	20.34	0.9308	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			137.51130	116.888	18.51	0.2223	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			803.31130	896.188	18.51	0.7777	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			204.21540	174.321	17.71	0.3087	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			587.61540	671.321	17.71	0.6913	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			174.05690	148.565	18.06	0.2702	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			677.45690	765.564	18.06	0.7298	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			138.59310	118.071	18.52	0.2224	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			811.99310	905.071	18.52	0.7776	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			3.15790	2.203	25.28	0.0055	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,746.55790	3,859.203	25.28	0.9945	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			144.50140	123.107	18.52	0.2282	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			805.50140	897.707	18.52	0.7718	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			91.36590	77.814	19.60	0.1470	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,190.56590	1,290.714	19.60	0.8530	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			110.26390	93.791	19.42	0.1688	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,122.16390	1,219.491	19.42	0.8312	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			23.95810	20.178	22.23	0.0405	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,406.15810	2,516.378	22.23	0.9595	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			7.42620	5.410	23.33	0.0121	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,369.62620	3,481.610	23.33	0.9879	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			53.79750	45.052	20.84	0.0852	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,745.99750	1,851.252	20.84	0.9148	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			50.06970	41.936	20.96	0.0798	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,802.26970	1,908.135	20.96	0.9202	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			307.21320	264.229	17.23	0.3940	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			499.41320	570.429	17.23	0.6060	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			217.70310	186.345	18.03	0.2968	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			709.90310	792.545	18.03	0.7032	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			153.83100	131.086	18.81	0.2202	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			946.03100	1,037.286	18.81	0.7798	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			141.76430	120.651	19.14	0.2003	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,056.66430	1,149.651	19.14	0.7997	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			293.77560	252.848	17.61	0.3606	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			614.17560	687.448	17.61	0.6394	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			364.89370	315.970	17.29	0.4144	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			538.39370	603.870	17.29	0.5856	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			426.47150	374.626	17.25	0.4415	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			543.77150	606.926	17.25	0.5585	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			48.38690	41.269	22.38	0.0638	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,635.68690	2,743.569	22.38	0.9362	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			376.97920	333.851	17.89	0.3697	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			806.47920	879.451	17.89	0.6303	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			306.77220	271.116	18.44	0.3112	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	14.13	Put		996.27220	1,076.716	18.44	0.6888	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		434.93040	386.306	17.52	0.4152	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		310.07100	351.446	16.24	0.3792	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,725.54090	4,839.171	24.94	0.9800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		9.60980	8.056	24.94	0.0125	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,219.10980	5,333.656	24.94	0.9875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		933.27110	846.431	15.79	0.7119	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		202.77110	232.031	15.79	0.2881	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		750.57100	675.846	16.24	0.6208	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,880.50610	2,990.307	22.55	0.9264	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		45.98550	42.097	23.63	0.0566	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,335.48550	3,447.697	23.63	0.9434	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		505.51020	450.583	17.12	0.4676	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		565.01020	626.183	17.12	0.5324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		16.04090	13.571	24.94	0.0200	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,632.40060	2,739.582	21.95	0.9141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		67.80080	60.182	22.18	0.0809	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,727.30080	2,835.782	22.18	0.9191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		3.09420	2.546	24.94	0.0044	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,272.59420	6,388.146	24.94	0.9956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		61.00610	54.707	22.55	0.0736	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,425.23800	2,530.392	21.54	0.9005	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		81.39400	71.017	21.66	0.0948	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,490.89400	2,596.617	21.66	0.9052	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		17.73890	15.035	24.94	0.0219	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,627.23890	4,740.635	24.94	0.9781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		72.90060	63.981	21.95	0.0859	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,174.61540	2,277.263	21.07	0.8801	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		104.31680	90.966	21.09	0.1191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,183.81680	2,286.566	21.09	0.8809	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		63.35920	56.679	22.41	0.0763	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,822.85920	2,932.279	22.41	0.9237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		85.73800	74.792	21.54	0.0995	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,848.41710	1,946.806	20.44	0.8457	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		114.37080	99.738	20.88	0.1295	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,073.87080	2,175.338	20.88	0.8705	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		80.79320	70.496	21.68	0.0942	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,500.29320	2,606.096	21.68	0.9058	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		105.11540	91.663	21.07	0.1199	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,151.91660	1,237.195	18.88	0.7279	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		230.12930	202.945	19.24	0.2427	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,289.62930	1,378.545	19.24	0.7573	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		103.52320	90.276	21.10	0.1182	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,193.02320	2,295.876	21.10	0.8818	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		138.91710	121.206	20.44	0.1543	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,034.48250	1,116.193	18.55	0.6990	0.00	0	1,400

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	14.23	Call			283.67140	250.510	18.66	0.2911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,073.17140	1,156.110	18.66	0.7089	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			105.92250	92.366	21.05	0.1207	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,165.42250	2,267.966	21.05	0.8793	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			262.41660	231.595	18.88	0.2721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			899.49640	976.263	18.16	0.6607	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			311.62430	275.453	18.40	0.3154	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			981.12430	1,061.053	18.40	0.6846	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			170.61450	149.046	19.99	0.1853	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,620.11450	1,714.646	19.99	0.8147	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			294.98250	260.593	18.55	0.3010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			684.43040	751.906	17.52	0.5848	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			389.15770	344.846	17.81	0.3794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			778.65770	850.446	17.81	0.6206	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			277.10800	244.665	18.72	0.2853	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,096.60800	1,180.265	18.72	0.7147	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			339.99640	300.663	18.16	0.3393	0.00	0	500
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			71.93460	64.369	22.35	0.0827	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,849.73460	2,958.670	22.35	0.9173	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			535.95750	479.693	17.13	0.4763	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			573.75750	633.993	17.13	0.5237	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			467.03840	417.090	17.53	0.4250	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			700.03840	766.690	17.53	0.5750	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			420.74830	376.589	17.96	0.3783	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			874.84830	947.889	17.96	0.6217	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			33.44370	28.467	24.80	0.0360	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,517.54370	4,629.767	24.80	0.9640	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			295.97670	265.385	19.15	0.2740	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,338.37670	1,425.485	19.15	0.7260	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			762.38520	691.929	16.55	0.5786	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			435.08520	482.529	16.55	0.4214	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			361.39000	325.079	18.59	0.3224	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,134.09000	1,215.679	18.59	0.6776	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			627.72890	568.041	17.07	0.5003	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			595.62890	653.941	17.07	0.4997	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			91.47710	83.656	22.55	0.0942	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,089.37710	3,199.557	22.55	0.9058	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			552.26030	499.327	17.44	0.4495	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			730.56030	795.727	17.44	0.5505	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			574.15880	520.681	17.48	0.4520	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			755.95880	821.181	17.48	0.5480	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			727.90760	664.194	16.99	0.5228	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			616.70760	672.394	16.99	0.4772	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			115.96100	106.108	22.75	0.1057	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,344.76100	3,454.308	22.75	0.8943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,199.33860	1,108.955	15.88	0.7099	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	12.75	Put		290.53860	320.355	15.88	0.2901	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		1,042.23480	961.710	16.20	0.6512	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		383.43480	423.110	16.20	0.3488	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		833.32140	764.807	16.82	0.5574	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		574.52140	626.207	16.82	0.4426	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		87.68370	77.289	24.12	0.0741	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,428.88370	4,538.690	24.12	0.9259	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.12	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986,341.20000	986,461.400	24.12	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		115.72000	107.730	23.64	0.0997	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		3,826.92000	3,939.130	23.64	0.9003	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		115.35080	107.400	23.66	0.0994	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		3,836.55080	3,948.800	23.66	0.9006	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		114.98560	107.073	23.68	0.0991	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		3,846.18560	3,958.473	23.68	0.9009	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		140.56390	130.006	22.43	0.1215	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		3,281.76390	3,391.406	22.43	0.8785	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		130.90750	121.349	22.85	0.1131	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,472.10750	3,582.749	22.85	0.8869	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		129.55370	120.133	22.92	0.1119	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,500.75370	3,611.533	22.92	0.8881	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		405.63840	370.247	19.02	0.3134	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,436.83840	1,521.647	19.02	0.6866	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.00	Call		200.77030	181.895	20.92	0.1685	0.00	0	3,680
\$ / R	On	18/09/2017		Foreign Exchange Option	16.00	Put		2,541.97030	2,643.295	20.92	0.8315	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		163.67330	150.729	21.59	0.1413	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,904.87330	3,012.129	21.59	0.8587	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		524.21400	478.365	18.18	0.3889	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		1,085.41400	1,159.765	18.18	0.6111	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Call		495.69330	452.513	18.35	0.3715	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Put		1,156.89330	1,233.913	18.35	0.6285	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		456.62160	416.848	18.62	0.3468	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		1,267.82160	1,348.248	18.62	0.6532	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Call		787.37490	721.801	16.98	0.5347	0.00	0	3,680
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Put		628.57490	683.201	16.98	0.4653	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Call		683.18330	625.190	17.39	0.4803	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		774.38330	836.590	17.39	0.5197	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Call		679.33700	621.617	17.41	0.4782	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Put		780.53700	843.017	17.41	0.5218	0.00	0	960
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		135.00430	126.644	23.06	0.1144	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		3,584.80430	3,696.943	23.06	0.8856	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		813.93750	747.875	16.98	0.5397	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		633.73750	688.175	16.98	0.4603	0.00	0	60
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		458.67620	421.142	19.05	0.3256	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,526.57620	1,610.542	19.05	0.6744	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Call		900.75120	831.806	16.96	0.5551	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			649.05120	701.806	16.96	0.4449	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			155.94860	144.207	23.28	0.1200	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,854.24860	3,964.207	23.28	0.8800	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			750.39890	691.591	17.64	0.4715	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			938.29890	1,001.791	17.64	0.5285	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			989.61720	917.768	16.90	0.5696	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			661.61720	712.968	16.90	0.4304	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			179.15290	167.613	23.54	0.1283	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,091.15290	4,202.813	23.54	0.8717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,005.53540	1,897.767	14.90	0.8569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			129.63540	146.267	14.90	0.1431	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			0.00000	1,220.850	16.16	0.6750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			0.00000	469.350	16.16	0.3250	1,210,923.00	2,580	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,179.14260	1,098.060	16.47	0.6300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			533.24260	576.560	16.47	0.3700	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			229.38950	212.253	22.53	0.1564	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,653.48950	3,760.753	22.53	0.8436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			228.77010	211.686	22.55	0.1560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,662.87010	3,770.186	22.55	0.8440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			186.69700	168.332	23.63	0.1248	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,370.79700	4,476.832	23.63	0.8752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			235.76040	218.087	22.35	0.1608	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,559.86040	3,666.587	22.35	0.8392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			233.17230	215.721	22.42	0.1590	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,597.27230	3,704.221	22.42	0.8410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			230.01180	212.825	22.52	0.1568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,644.11180	3,751.325	22.52	0.8432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			263.02560	243.076	21.66	0.1797	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,207.12560	3,311.576	21.66	0.8203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			240.40470	222.345	22.22	0.1641	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,494.50470	3,600.845	22.22	0.8359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			237.73000	219.893	22.30	0.1622	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,531.83000	3,638.393	22.30	0.8378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			356.24250	327.197	20.43	0.2370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,480.34250	2,575.697	20.43	0.7630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			323.61750	297.020	20.74	0.2174	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,687.71750	2,785.520	20.74	0.7826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			286.78490	263.960	21.16	0.1952	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,960.88490	3,062.460	21.16	0.8048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			668.53460	617.571	18.34	0.4084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,292.63460	1,366.071	18.34	0.5916	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			659.75990	609.550	18.39	0.4040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,313.85990	1,388.050	18.39	0.5960	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			0.00000	498.781	19.11	0.3412	2,573,707.38	5,160	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			0.00000	1,747.280	19.11	0.6588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			802.23370	742.020	17.74	0.4727	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			1,016.33370	1,080.520	17.74	0.5273	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			780.98120	722.149	17.83	0.4628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,055.08120	1,120.649	17.83	0.5372	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			770.58140	712.430	17.87	0.4579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,074.68140	1,140.930	17.87	0.5421	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,117.60100	1,039.580	16.65	0.6066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			591.70100	638.080	16.65	0.3934	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,102.70450	1,025.444	16.70	0.6009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			606.80450	653.944	16.70	0.3991	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			835.27030	772.951	17.61	0.4879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			959.37030	1,021.451	17.61	0.5121	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			193.48280	176.736	23.62	0.1292	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,327.98280	4,435.936	23.62	0.8708	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,055.94520	981.969	16.88	0.5796	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			670.44520	721.169	16.88	0.4204	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			906.62660	843.038	17.80	0.4849	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,094.12660	1,158.538	17.80	0.5151	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			919.22000	854.436	17.76	0.4889	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,081.92000	1,145.236	17.76	0.5111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			343.69370	321.446	22.33	0.1975	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,739.49370	3,847.946	22.33	0.8025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			342.90650	320.730	22.35	0.1971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,748.70650	3,857.230	22.35	0.8029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			342.12690	320.013	22.36	0.1966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,757.92690	3,866.513	22.36	0.8034	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			643.63060	597.202	19.94	0.3320	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,270.63060	2,357.902	19.94	0.6680	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			837.77060	779.264	18.95	0.4155	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,654.77060	1,729.964	18.95	0.5845	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1,072.94590	1,000.130	18.26	0.4971	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,251.54590	1,313.730	18.26	0.5029	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,120.29320	1,045.083	18.15	0.5120	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,189.29320	1,249.383	18.15	0.4880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			467.00290	437.457	22.33	0.2316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,864.30290	3,972.957	22.33	0.7684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,491.59170	1,400.257	17.37	0.6148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			818.89170	865.757	17.37	0.3852	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			468.81570	439.123	22.29	0.2325	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,846.11570	3,954.623	22.29	0.7675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			467.90760	438.286	22.31	0.2321	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,855.20760	3,963.786	22.31	0.7679	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,236.21240	1,155.181	18.60	0.5069	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,409.01240	1,470.781	18.60	0.4931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,235.16050	1,154.139	18.86	0.4918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,573.96050	1,638.639	18.86	0.5082	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,242.09980	1,160.728	18.84	0.4939	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	17/09/2018	Foreign Exchange Option	14.85	Put			1,560.89980	1,625.228	18.84	0.5061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,238.62460	1,157.424	18.85	0.4928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,567.42460	1,631.925	18.85	0.5072	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,379.23650	1,290.966	18.87	0.5124	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,571.13650	1,633.266	18.87	0.4876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,373.32350	1,285.031	19.07	0.4993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,720.72350	1,785.431	19.07	0.5007	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,380.25460	1,291.625	19.06	0.5012	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,707.65460	1,772.025	19.06	0.4988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,376.78400	1,288.327	19.07	0.5002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,714.18400	1,778.727	19.07	0.4998	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,515.87830	1,420.571	19.08	0.5171	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,726.77830	1,789.471	19.08	0.4829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,524.61520	1,426.078	19.35	0.5063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,885.21520	1,947.178	19.35	0.4937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,531.53210	1,432.671	19.33	0.5081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,872.13210	1,933.771	19.33	0.4919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,528.07340	1,429.370	19.34	0.5072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,878.67340	1,940.470	19.34	0.4928	0.00	0	0
Total \$ / R Option												8,075,907.67	31,804	1,648,700
Total \$ / R												1,449,281,972.17	141,711	2,315,909
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.09120		13.20530			0.0000	392,736.00	30	466
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.32440		13.44050			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.53860		13.65880			0.0000	0.00	0	1
Total \$ / R MAXI Future												392,736.00	30	510
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			98.98040	129.160	35.58	0.0035	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			378,568.98040	390,009.160	35.58	0.9965	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			99.33420	129.625	35.66	0.0035	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			379,569.33420	391,009.625	35.66	0.9965	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			99.68640	130.095	35.75	0.0035	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			380,569.68640	392,010.095	35.75	0.9965	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			5,697.50950	5,132.872	22.80	0.0691	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			298,647.50950	309,692.872	22.80	0.9309	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			5,662.64970	5,103.618	22.83	0.0687	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			299,612.64970	310,663.618	22.83	0.9313	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			5,627.95470	5,074.593	22.85	0.0683	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			300,577.95470	311,634.593	22.85	0.9317	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			31,877.68980	28,958.355	19.73	0.2538	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			179,997.68980	189,098.355	19.73	0.7462	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			31,701.72710	28,797.318	19.74	0.2526	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			180,821.72710	189,937.318	19.74	0.7474	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			31,526.83030	28,637.275	19.75	0.2513	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			181,646.83030	190,777.275	19.75	0.7487	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												392,736.00	30	510
£ / R	On	28/02/2017	Foreign Exchange Future			16.25160		16.43560			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.29890		16.47910			0.0000	33,445,342.80	2,052	49,619
£ / R	On	31/03/2017	Foreign Exchange Future			16.36210		16.54080			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.40650		16.58550			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.44690		16.62640			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.45690		16.63650			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			16.63000		16.81270			0.0000	249,450.00	15	24,668
£ / R	On	18/09/2017	Foreign Exchange Future			16.94220		17.13050			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.25910		17.45230			0.0000	0.00	0	5,738
Total £ / R Future												33,694,792.80	2,067	81,018
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			15.24520	8.003	26.03	0.0267	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,469.64520	1,646.403	26.03	0.9733	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			192.60330	142.245	22.48	0.2508	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			713.50330	843.345	22.48	0.7492	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			23.86290	16.204	26.02	0.0368	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			2,044.76290	2,217.304	26.02	0.9632	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			12.51020	8.481	27.44	0.0198	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,533.41020	2,709.581	27.44	0.9802	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.12620	0.077	39.08	0.0002	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,271.02620	7,451.177	39.08	0.9998	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.12420	0.076	39.08	0.0002	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,281.02420	7,461.176	39.08	0.9998	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			4.09390	3.651	37.86	0.0070	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,524.99390	4,704.751	37.86	0.9930	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.12820	0.078	39.08	0.0002	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,261.02820	7,441.178	39.08	0.9998	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			89.72090	68.549	23.82	0.1088	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,728.92090	1,886.449	23.82	0.8912	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			808.74780	925.336	21.22	0.6564	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			364.24780	301.836	21.22	0.3436	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			3.45390	2.469	31.57	0.0037	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,357.05390	7,535.569	31.57	0.9963	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			818.92020	931.304	21.01	0.6184	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			455.42020	388.204	21.01	0.3816	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			3.89480	2.451	23.03	0.0037	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,231.19480	7,412.451	23.03	0.9963	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			3.96940	2.500	23.03	0.0038	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,211.26940	7,392.500	23.03	0.9962	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			3.93190	2.475	23.03	0.0037	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,221.23190	7,402.475	23.03	0.9963	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			695.52220	630.644	20.24	0.3761	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	18.01	Put			1,575.02220	1,698.444	20.24	0.6239	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			701.34290	635.928	20.22	0.3786	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,560.84290	1,683.728	20.22	0.6214	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			698.40090	633.280	20.23	0.3774	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,567.90090	1,691.080	20.23	0.6226	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			93.50230	81.678	24.08	0.0549	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,801.20230	7,982.578	24.08	0.9451	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			94.27730	82.369	24.08	0.0553	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,781.97730	7,963.269	24.08	0.9447	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			93.88900	82.023	24.08	0.0551	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,791.58900	7,972.923	24.08	0.9449	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												33,694,792.80	2,067	82,818
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11432		0.11632			0.0000	0.00	0	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11688		0.11892			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11932		0.12141			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,803
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			5.94000	3.353	32.20	0.0103	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,373.84000	2,570.953	32.20	0.9897	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.48430	0.241	32.20	0.0009	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,368.38430	3,567.841	32.20	0.9991	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.02770	0.012	32.20	0.0001	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,367.92770	4,567.612	32.20	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,151.56030	3,339.913	24.09	0.9560	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			14.30320	8.452	24.09	0.0152	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,122.50320	4,320.252	24.09	0.9848	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			4.34040	2.327	24.09	0.0047	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,112.54040	5,314.127	24.09	0.9953	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			43.36030	28.113	24.09	0.0440	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			150.01180	118.721	23.59	0.1203	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,008.61180	3,187.121	23.59	0.8797	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			72.33920	55.269	23.59	0.0630	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,930.93920	4,123.669	23.59	0.9370	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			33.37480	24.605	23.59	0.0311	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,891.97480	5,093.005	23.59	0.9689	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,803
€ / R	On	20/02/2017	Foreign Exchange Future			13.79120		13.96390			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			13.79760		13.97400			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			13.80540		13.98650			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			13.84910		14.02710			0.0000	37,226,380.80	2,688	74,819

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/03/2017	Foreign Exchange Future			13.85660		14.03350			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.90950		14.08600			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.95160		14.12870			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.16390		14.34470			0.0000	3,540,975.00	250	80,449
€ / R	On	18/09/2017	Foreign Exchange Future			14.46300		14.64830			0.0000	0.00	0	1,552
€ / R	On	18/12/2017	Foreign Exchange Future			14.76900		14.95970			0.0000	0.00	0	154
Total € / R Future												40,767,355.80	2,938	159,412
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			24.00870	7.557	19.73	0.0562	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			370.10870	526.357	19.73	0.9438	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			0.42040	0.151	27.08	0.0009	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,786.42040	1,962.551	27.08	0.9991	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			3.74480	1.975	21.45	0.0105	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,187.24480	1,366.575	21.45	0.9895	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			814.91810	974.139	17.48	0.9193	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.90400	0.835	28.56	0.0027	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,143.80400	3,321.735	28.56	0.9973	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.59070	0.276	35.08	0.0008	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,663.49070	4,841.176	35.08	0.9992	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.57930	0.271	35.08	0.0008	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			42.01810	23.239	17.48	0.0807	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,673.47930	4,851.171	35.08	0.9992	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.56810	0.265	35.08	0.0008	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,683.46810	4,861.165	35.08	0.9992	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			3.00720	1.719	21.63	0.0067	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,975.90720	2,152.620	21.63	0.9933	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			426.60820	302.353	14.56	0.6243	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			89.50820	143.253	14.56	0.3757	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			128.42790	79.987	16.11	0.2346	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			401.32790	530.887	16.11	0.7654	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			25.17030	13.341	17.79	0.0479	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,051.67030	1,216.741	17.79	0.9521	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			48.46440	32.749	18.32	0.0832	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,182.46440	1,343.249	18.32	0.9168	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			138.98690	103.110	17.15	0.2013	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			810.28690	951.510	17.15	0.7987	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			9.02050	5.968	21.88	0.0101	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,864.32050	5,042.068	21.88	0.9899	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			114.67420	89.783	19.26	0.1203	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			411.78370	487.212	15.63	0.4652	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,029.97420	2,185.883	19.26	0.8797	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			9.22770	6.113	21.88	0.0103	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,844.52770	5,022.213	21.88	0.9897	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			9.12350	6.040	21.88	0.0102	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,854.42350	5,032.140	21.88	0.9898	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			646.48370	541.112	15.63	0.5348	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	19.46	Put			4,883.93550	5,054.134	23.05	0.9440	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			71.76860	56.748	23.05	0.0557	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,893.46860	5,063.748	23.05	0.9443	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			71.30440	56.365	23.05	0.0554	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,903.00440	5,073.365	23.05	0.9446	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			72.23550	57.134	23.05	0.0560	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			251.15040	229.372	20.73	0.1672	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,351.45040	3,520.372	20.73	0.8328	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			250.65590	228.952	20.75	0.1668	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,360.95590	3,529.952	20.75	0.8332	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			79.84930	65.240	23.49	0.0527	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,530.14930	6,706.240	23.49	0.9473	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			251.64410	229.791	20.70	0.1676	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,341.94410	3,510.791	20.70	0.8324	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												40,767,355.80	2,938	161,092
AUS / R	On	13/03/2017	Foreign Exchange Future			10.04890		10.13430			0.0000	1,487,237.20	148	22,360
AUS / R	On	19/06/2017	Foreign Exchange Future			10.20580		10.29260			0.0000	0.00	0	7,655
AUS / R	On	18/09/2017	Foreign Exchange Future			10.35340		10.44330			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.50190		10.59490			0.0000	0.00	0	33
Total AUS / R Future												1,487,237.20	148	30,273
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.51740	0.376	22.61	0.0021	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,826.21740	1,911.476	22.61	0.9979	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.53810	0.390	22.49	0.0022	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,806.23810	1,891.490	22.49	0.9978	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.52770	0.383	22.55	0.0022	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,816.22770	1,901.483	22.55	0.9978	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,799.61290	1,882.409	16.63	0.9538	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			22.94130	18.785	16.59	0.0476	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,780.34130	1,862.985	16.59	0.9524	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			22.57410	18.495	16.61	0.0469	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,789.97410	1,872.695	16.61	0.9531	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			22.21290	18.209	16.63	0.0462	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,820.70330	1,899.968	16.31	0.8928	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			75.43850	64.607	16.28	0.1091	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,802.13850	1,881.207	16.28	0.8909	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			74.71700	63.985	16.30	0.1081	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,811.41700	1,890.585	16.30	0.8919	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			74.00330	63.368	16.31	0.1072	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			183.60070	161.557	15.20	0.2088	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,458.70070	1,529.657	15.20	0.7912	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			182.14810	160.255	15.21	0.2073	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,467.24810	1,538.355	15.21	0.7927	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	18/12/2017	Foreign Exchange Option	11.86	Call			185.06890	162.871	15.18	0.2103	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,450.16890	1,520.971	15.18	0.7897	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,487,237.20	148	30,273
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.99850		10.12990			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.18650		10.31990			0.0000	101,865.00	10	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.36370		10.49970			0.0000	0.00	0	0
Total CAD/ R Future												101,865.00	10	10
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.32270	0.302	29.81	0.0014	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,600.42270	2,731.802	29.81	0.9986	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.32140	0.301	29.90	0.0014	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,610.42140	2,741.802	29.90	0.9986	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.32010	0.301	29.98	0.0014	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,620.42010	2,751.801	29.98	0.9986	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			54.44340	42.537	17.52	0.0916	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,464.54340	1,586.037	17.52	0.9084	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			53.69830	41.960	17.53	0.0905	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,473.79830	1,595.460	17.53	0.9095	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			52.96370	41.393	17.55	0.0894	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,483.06370	1,604.893	17.55	0.9106	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			226.61550	191.104	15.94	0.2639	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,006.91550	1,107.404	15.94	0.7361	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			224.57530	189.364	15.96	0.2618	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,014.87530	1,115.664	15.96	0.7382	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			222.55470	187.643	15.98	0.2597	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,022.85470	1,123.943	15.98	0.7403	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												101,865.00	10	10
CHF / R	On	13/03/2017	Foreign Exchange Future			13.00280		13.16400			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.31550		13.47860			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.61430		13.78350			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			2.33390	1.702	37.89	0.0043	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,888.33390	4,048.902	37.89	0.9957	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			2.34010	1.670	37.89	0.0042	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,898.34010	4,058.870	37.89	0.9958	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			2.34640	1.639	37.89	0.0041	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,908.34640	4,068.839	37.89	0.9959	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			67.13950	52.206	20.29	0.0771	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	19/06/2017	Foreign Exchange Option	15.87	Put			2,458.53950	2,606.706	20.29	0.9229	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			66.54430	51.729	20.30	0.0765	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,467.94430	2,616.229	20.30	0.9235	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			65.95450	51.256	20.32	0.0759	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,477.35450	2,625.756	20.32	0.9241	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			288.87650	245.290	19.25	0.2262	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,885.37650	2,010.990	19.25	0.7738	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			287.22980	243.864	19.26	0.2250	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,893.72980	2,019.564	19.26	0.7750	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			285.59330	242.447	19.28	0.2239	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,902.09330	2,028.147	19.28	0.7761	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			1.90580		1.92310			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92230		1.94160			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93810		1.95870			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	Put			5,570.37560	5,743.088	34.08	0.9978	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1.18410	0.935	34.08	0.0019	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,670.18410	5,842.935	34.08	0.9981	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1.01810	0.803	34.08	0.0017	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,770.01810	5,942.803	34.08	0.9983	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1.37560	1.088	34.08	0.0022	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,185.42980	3,362.364	19.27	0.9107	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			95.27840	80.262	19.38	0.0844	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,279.27840	3,457.262	19.38	0.9156	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			108.01010	90.822	19.17	0.0945	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,092.01010	3,267.822	19.17	0.9055	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			101.42980	85.364	19.27	0.0893	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			412.47760	361.081	17.40	0.2497	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,225.47760	2,380.080	17.40	0.7503	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			393.95230	344.779	17.49	0.2401	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,306.95230	2,463.779	17.49	0.7599	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			376.75460	329.693	17.59	0.2310	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,389.75460	2,548.693	17.59	0.7690	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.91400		1.93230			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362

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	02/05/2017	Foreign Exchange Option	1.98	Call			378.94560	310.088	16.41	0.3390	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			855.94560	970.088	16.41	0.6610	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			446.76620	368.205	16.14	0.3876	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			723.76620	828.205	16.14	0.6124	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			411.62190	338.006	16.27	0.3627	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			788.62190	898.006	16.27	0.6373	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	13/03/2017	Foreign Exchange Future			1.86590		1.88950			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.90950		1.93350			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			3.49030	4.086	30.78	0.0082	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,908.49030	4,145.086	30.78	0.9918	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			4.12510	4.179	29.68	0.0087	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,709.12510	3,945.179	29.68	0.9913	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			3.79080	4.129	30.23	0.0084	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,808.79080	4,045.129	30.23	0.9916	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			133.83910	106.915	18.07	0.1141	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,598.83910	2,811.915	18.07	0.8859	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			150.97430	122.224	17.85	0.1287	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,415.97430	2,627.224	17.85	0.8713	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			142.10950	114.296	17.96	0.1212	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,507.10950	2,719.296	17.96	0.8788	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			1.68750		1.70260			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.71910		1.73460			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74740		1.76370			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			1.56920	1.249	31.85	0.0030	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,375.56920	4,526.249	31.85	0.9970	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1.59870	1.284	32.49	0.0030	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,475.59870	4,626.284	32.49	0.9970	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1.62970	1.321	33.13	0.0030	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,575.62970	4,726.321	33.13	0.9970	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			153.47450	135.036	20.83	0.1349	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,607.47450	2,744.036	20.83	0.8651	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			171.91580	150.915	20.49	0.1496	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,425.91580	2,559.915	20.49	0.8504	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			162.39160	142.712	20.66	0.1421	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,516.39160	2,651.712	20.66	0.8579	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			421.64940	382.468	19.24	0.2629	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,184.64940	2,308.468	19.24	0.7371	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			405.11670	367.363	19.38	0.2536	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,268.11670	2,393.363	19.38	0.7464	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			387.85110	351.560	19.49	0.2442	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,350.85110	2,477.560	19.49	0.7558	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			0.12580		0.12670			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12540		0.12680			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12510		0.12660			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			9.39360		9.48050			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.53410		9.62170			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.66560		9.75550			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.60180	0.478	22.51	0.0029	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,630.10180	1,716.878	22.51	0.9971	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.62910	0.499	22.39	0.0030	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,610.12910	1,696.899	22.39	0.9970	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.61530	0.488	22.45	0.0029	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,620.11530	1,706.888	22.45	0.9971	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			40.04480	33.563	16.49	0.0833	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,358.34480	1,439.463	16.49	0.9167	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			39.37870	33.017	16.51	0.0821	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,367.67870	1,448.917	16.51	0.9179	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			38.72360	32.481	16.52	0.0809	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,377.02360	1,458.380	16.52	0.9191	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			172.98990	152.915	15.41	0.2404	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			997.48990	1,067.315	15.41	0.7596	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			171.23930	151.369	15.43	0.2383	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,005.73930	1,075.769	15.43	0.7617	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			174.76230	154.479	15.39	0.2425	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			989.26230	1,058.879	15.39	0.7575	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / 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
PULA / R	On	13/03/2017	Foreign Exchange Future			1.25550		1.26560			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27380		1.28420			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28980		1.30050			0.0000	0.00	0	0
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			1,544.00000	1,645.000		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			1,644.00000	1,745.000		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			1,744.00000	1,845.000		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			1,158.00000	1,262.000		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			958.00000	1,062.000		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			1,058.00000	1,162.000		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			595.00000	702.000		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			695.00000	802.000		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			795.00000	902.000		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			1.24500		1.24790			0.0000	0.00	0	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24810		1.25090			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25140		1.25420			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5,398
Total QUANTO £ / \$												0.00	0	5,398
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.05790		1.06220			0.0000	0.00	0	718
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06300		1.06730			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.06830		1.07240			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,419
Total QUANTO € / \$												0.00	0	13,419
RAIN	On	13/03/2017	Foreign Exchange Future			21,870.60000		22,121.18000			0.0000	0.00	0	0
Total RAIN Future												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 RAIN												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			9.19980		9.32150			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.36890		9.49280			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			0.65950	0.419	23.46	0.0025	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,669.15950	1,790.619	23.46	0.9975	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			0.64560	0.410	23.52	0.0024	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,679.14560	1,800.610	23.52	0.9976	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.63220	0.402	23.59	0.0024	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,689.13220	1,810.602	23.59	0.9976	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			68.86320	53.642	16.46	0.1251	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,086.06320	1,194.742	16.46	0.8749	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			67.70580	52.782	16.48	0.1234	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,094.90580	1,203.882	16.48	0.8766	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			66.56790	51.937	16.50	0.1217	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,103.76790	1,213.037	16.50	0.8783	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			3.53120		3.59410			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.50080		3.56260			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.02810	0.008	32.05	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,265.92810	1,328.808	32.05	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.02570	0.007	32.05	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,275.92570	1,338.807	32.05	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.02350	0.007	32.05	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,285.92350	1,348.806	32.05	0.9999	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			10.24740	8.381	19.92	0.0513	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			707.64740	767.581	19.92	0.9487	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			10.11090	8.297	20.07	0.0505	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			717.51090	777.497	20.07	0.9495	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			9.97930	8.216	20.21	0.0498	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			727.37930	787.416	20.21	0.9502	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32590		1.32650			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29720		1.29760			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27230		1.27330			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 ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 517 650 051.30	115,100	980,092
Total Options									8 075 907.67	31,804	1,652,180
Grand Total:									1,525,725,958.97	146,904	2,632,272