



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/03/2017 Foreign Exchange Future			13.24060		13.08500			0.0000	1,092,654,033.80	82,523	316,029
\$ / R On 16/03/2017 Foreign Exchange Future			13.24050		13.08960			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.24290		13.09190			0.0000	0.00	0	3,634
\$ / R On 29/03/2017 Foreign Exchange Future			13.27060		13.12140			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.27530		13.12590			0.0000	0.00	0	6,649
\$ / R On 03/04/2017 Foreign Exchange Future			13.28220		13.13270			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			13.29830		13.27870			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.30060		13.15080			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.30290		13.15310			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.30520		13.15530			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.31670		13.16660			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.32360		13.17340			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.33280		13.18240			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.33970		13.18910			0.0000	0.00	0	2,074
\$ / R On 04/05/2017 Foreign Exchange Future			13.35350		13.20270			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.36950		13.21850			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.40420		13.25250			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.45970		13.30710			0.0000	1,160,899,125.00	86,250	339,909
\$ / R On 28/06/2017 Foreign Exchange Future			13.48050		13.32760			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.48520		13.33210			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.51300		13.35950			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	21/07/2017	Foreign Exchange Future			13.53380		13.38000			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.54310		13.38910			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.54770		13.39370			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.55700		13.40280			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.58250		13.42790			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.62420		13.46890			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.67040		13.51440			0.0000	95,692.80	7	19,376
\$ / R	On	27/09/2017	Foreign Exchange Future			13.69120		13.53470			0.0000	0.00	0	415
\$ / R	On	23/10/2017	Foreign Exchange Future			13.75110		13.59340			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.76030		13.60240			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.79950		13.64080			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.83400		13.67470			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.88000		13.71960			0.0000	235,960.00	17	16,680
\$ / R	On	22/12/2017	Foreign Exchange Future			13.88900		13.72840			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.00940		13.84590			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.01390		13.85030			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.08620		13.92130			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.16790		14.00330			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.20320		14.03870			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.21210		14.04760			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.28710		14.12300			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.41080		14.24710			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.48810		14.32460			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.61400		14.45100			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.68250		14.51970			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.81720		14.65490			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.89070		14.72870			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,253,884,811.60</b>	<b>168,797</b>	<b>710,426</b>
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.06410	0.074	42.50	0.0005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,265.06410	2,109.474	42.50	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.06300	0.073	42.61	0.0005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,275.06300	2,119.473	42.61	0.9995	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.06520	0.075	42.38	0.0005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,255.06520	2,099.475	42.38	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.58290	0.376	73.78	0.0013	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,665.58290	3,509.776	73.78	0.9987	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,915.86160	3,759.989	81.07	0.9981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.86160	0.589	81.07	0.0019	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,295.00400	6,139.406	88.35	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00400	0.006	88.35	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.03790	0.043	46.65	0.0003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,615.03790	2,459.443	46.65	0.9997	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,335.00000	8,179.400	88.35	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	88.35	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			0.07900	0.092	41.07	0.0006	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	15.23	Put			2,145.07900	1,989.492	41.07	0.9994	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,345.04150	5,189.462	88.35	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.04150	0.062	88.35	0.0002	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.04440	0.041	47.12	0.0003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,655.04440	2,499.441	47.12	0.9997	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			885.62170	1,040.917	28.24	0.9973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			0.62170	0.317	28.24	0.0027	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			139.91970	266.579	19.23	0.8215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			54.91970	25.979	19.23	0.1785	0.00	0	95,697
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,915.01040	5,759.416	88.35	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.01040	0.016	88.35	0.0001	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,225.53070	4,070.164	88.35	0.9978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.53070	0.764	88.35	0.0022	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			4.78660	8.486	23.21	0.0616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			669.78660	517.886	23.21	0.9384	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,355.04050	5,199.461	88.35	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.04050	0.061	88.35	0.0002	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			0.55720	0.742	31.28	0.0054	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,315.55720	1,160.142	31.28	0.9946	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,135.19850	2,979.504	58.34	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.19850	0.104	58.34	0.0005	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1.34740	2.166	27.79	0.0159	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			1,016.34740	861.566	27.79	0.9841	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			0.73360	1.040	30.12	0.0076	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,215.73360	1,060.440	30.12	0.9924	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,395.05200	2,239.460	44.04	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			0.05200	0.060	44.04	0.0004	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			0.27860	0.348	34.19	0.0025	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,565.27860	1,409.748	34.19	0.9975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			11.98370	24.756	19.44	0.1728	2,475.64	100	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			426.98370	284.156	19.44	0.8272	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			588.91230	742.630	25.74	0.9842	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			3.91230	2.030	25.74	0.0158	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,715.05590	2,559.438	47.83	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.05590	0.038	47.83	0.0002	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			620.65930	469.764	22.45	0.9250	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			5.65930	10.364	22.45	0.0750	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,915.12350	1,759.547	38.34	0.9990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			0.12350	0.147	38.34	0.0010	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,155.00000	7,999.400	88.35	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	88.35	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,355.49530	1,200.052	31.74	0.9952	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			0.49530	0.652	31.74	0.0048	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			36.70500	82.086	15.67	0.4860	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			201.70500	91.486	15.67	0.5140	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,415.41720	1,259.940	32.44	0.9961	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	14.50	Call			0.41720	0.540	32.44	0.0039	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,915.10900	2,759.450	51.93	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.10900	0.050	51.93	0.0003	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			2,015.10090	1,859.519	39.53	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			0.10090	0.119	39.53	0.0008	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,415.36900	3,259.620	66.50	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.36900	0.220	66.50	0.0009	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			571.74310	422.150	21.70	0.9081	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			6.74310	12.750	21.70	0.0919	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,875.13440	1,719.560	37.87	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			0.13440	0.160	37.87	0.0011	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			1.88360	3.219	26.63	0.0235	0.00	0	521
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			916.88360	762.619	26.63	0.9765	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,825.14980	1,669.580	37.28	0.9988	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			0.14980	0.180	37.28	0.0012	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,415.05040	2,259.458	44.28	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			0.05040	0.058	44.28	0.0004	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			76.80190	183.870	17.81	0.7197	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			91.80190	43.270	17.81	0.2803	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,795.16020	1,639.593	36.92	0.9987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			0.16020	0.193	36.92	0.0013	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			46.82000	112.208	16.38	0.5744	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			161.82000	71.608	16.38	0.4256	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			119.25200	240.875	18.80	0.7952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			64.25200	30.275	18.80	0.2048	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			817.69070	664.272	25.47	0.9648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			2.69070	4.872	25.47	0.0352	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			112.67160	232.461	18.66	0.7856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			67.67160	31.861	18.66	0.2144	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			34.98130	78.213	15.83	0.4681	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			209.98130	97.613	15.83	0.5319	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			59.92990	146.355	17.09	0.6527	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			124.92990	55.755	17.09	0.3473	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			349.37210	498.085	22.78	0.9447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			14.37210	7.485	22.78	0.0553	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,535.30120	1,379.778	33.84	0.9973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			0.30120	0.378	33.84	0.0027	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,425.40570	1,269.923	32.55	0.9962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			0.40570	0.523	32.55	0.0038	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			837.50120	683.879	25.70	0.9676	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			2.50120	4.479	25.70	0.0324	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,125.95490	970.833	29.07	0.9895	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			0.95490	1.433	29.07	0.0105	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			243.92500	123.810	16.43	0.5994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			28.92500	64.410	16.43	0.4006	0.00	0	44,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			106.25450	224.130	18.52	0.7757	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	13.05	Put			71.25450	33.530	18.52	0.2243	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			906.95010	752.752	26.51	0.9756	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			1.95010	3.352	26.51	0.0244	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call			443.45790	595.263	24.20	0.9652	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put			8.45790	4.663	24.20	0.0348	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.70	Call			396.01080	546.496	23.49	0.9562	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.70	Put			11.01080	5.895	23.49	0.0438	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			147.09920	275.289	19.37	0.8296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			52.09920	24.689	19.37	0.1704	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.40	Put			0.00000	199.073	17.93	0.7350	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.40	Call			0.00000	39.673	17.93	0.2650	11,901.96	300	300
\$ / R	On	13/03/2017	Foreign Exchange Option	13.60	Put			0.00000	375.200	20.95	0.8869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.60	Call			0.00000	15.800	20.95	0.1131	1,579.96	100	100
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			200.87420	337.916	20.36	0.8771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			35.87420	17.316	20.36	0.1229	0.00	0	5,400
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			836.10660	688.743	22.28	0.9459	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			5.70660	9.243	22.28	0.0541	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Call			0.00000	295.270	18.32	0.7568	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Put			0.00000	52.370	18.32	0.2432	785,545.50	15,000	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			104.07420	63.578	17.94	0.2858	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			145.97420	256.478	17.94	0.7142	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			371.89380	511.897	20.22	0.9000	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			29.99380	18.997	20.22	0.1000	284,949.00	15,000	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			669.66670	525.910	19.83	0.8971	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			11.56670	18.810	19.83	0.1029	0.00	0	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,319.44270	2,170.524	24.66	0.9953	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.84270	1.124	24.66	0.0047	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			450.98780	336.211	16.08	0.6687	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			72.38780	106.811	16.08	0.3313	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,498.72860	1,351.659	20.29	0.9721	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			4.62860	6.959	20.29	0.0279	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			264.12350	180.041	14.82	0.4519	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			166.82350	232.241	14.82	0.5481	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			209.92190	137.703	14.56	0.3815	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			202.62190	279.903	14.56	0.6185	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			231.31290	315.337	14.39	0.6650	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			178.61290	113.137	14.39	0.3350	0.00	0	15,400
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			0.00000	362.082	15.69	0.6182	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			0.00000	160.382	15.69	0.3818	160,382.10	1,000	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			0.00000	550.653	16.65	0.7430	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			0.00000	98.953	16.65	0.2570	98,953.20	1,000	1,000
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			842.59640	711.190	17.39	0.8083	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			53.39640	71.790	17.39	0.1917	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,868.42090	3,718.492	29.77	0.9962	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			1.52090	1.392	29.77	0.0038	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			55.10950	73.985	17.45	0.1935	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			852.00950	721.085	17.45	0.8065	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			703.84180	578.625	16.81	0.7457	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			76.94180	101.525	16.81	0.2543	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			603.08950	484.031	16.36	0.6934	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			96.18950	126.931	16.36	0.3066	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			844.00430	714.097	17.47	0.7980	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			59.30430	79.297	17.47	0.2020	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,255.79920	1,116.296	18.68	0.8892	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			32.39920	42.996	18.68	0.1108	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,180.31810	1,044.046	18.54	0.8623	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			43.71810	57.646	18.54	0.1377	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,891.45450	1,746.388	20.10	0.9508	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			13.85450	19.188	20.10	0.0492	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			113.89930	146.584	16.93	0.2958	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			731.49930	613.784	16.93	0.7042	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			179.70000	229.799	15.94	0.4250	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			497.30000	396.999	15.94	0.5750	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,512.04050	2,363.267	21.06	0.9829	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			4.44050	6.067	21.06	0.0171	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,490.33690	3,340.029	25.07	0.9926	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			2.73690	2.829	25.07	0.0074	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			71.04080	92.794	17.87	0.2003	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			988.64080	859.994	17.87	0.7997	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			15.44690	21.395	20.01	0.0542	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,833.04690	1,688.595	20.01	0.9458	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,105.73360	974.651	18.27	0.8217	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			64.83360	84.351	18.27	0.1783	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			621.20360	516.173	16.50	0.6208	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			173.90360	219.673	16.50	0.3792	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			533.84630	440.457	16.17	0.5529	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			232.34630	289.957	16.17	0.4471	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			536.04070	445.329	15.95	0.5238	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			288.54070	349.529	15.95	0.4762	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,734.17000	2,587.633	21.33	0.9579	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			16.67000	21.833	21.33	0.0421	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			98.75220	118.529	19.08	0.1708	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,681.65220	1,548.829	19.08	0.8292	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			55.58790	67.107	20.21	0.1025	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,248.48790	2,107.407	20.21	0.8975	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			43.16360	52.206	20.73	0.0813	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,257.98100	2,116.799	20.23	0.8984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			0.00000	747.479	14.68	0.7210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			0.00000	187.779	14.68	0.2790	375,557.20	2,000	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			54.57920	65.898	20.25	0.1008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,267.47920	2,126.198	20.25	0.8992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			88.85070	106.776	19.28	0.1558	0.00	0	3,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			706.58840	814.870	14.52	0.7559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			199.48840	155.170	14.52	0.2441	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			54.08250	65.303	20.27	0.0999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,276.98250	2,135.603	20.27	0.9001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			55.08100	66.499	20.23	0.1016	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			77.02960	92.712	19.56	0.1373	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			556.55260	467.639	15.74	0.4977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			363.65260	427.339	15.74	0.5023	641,008.95	1,500	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			0.00000	662.892	16.48	0.5960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			0.00000	322.592	16.48	0.4040	483,888.30	1,500	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,781.75070	1,647.076	19.28	0.8442	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			168.31780	129.974	14.40	0.2145	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			200.59420	237.034	17.29	0.3135	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,023.49420	907.334	17.29	0.6865	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			486.53470	405.054	15.51	0.4585	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			403.63470	474.754	15.51	0.5415	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,919.92960	1,783.012	19.56	0.8627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			60.95350	73.526	20.02	0.1114	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			226.71510	267.526	16.97	0.3468	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			919.61510	807.826	16.97	0.6532	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			686.57570	587.970	16.20	0.5617	146,992.45	250	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			303.67570	357.670	16.20	0.4383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			765.41780	879.674	14.40	0.7855	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			35.19580	43.087	21.14	0.0680	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			166.55390	196.981	17.77	0.2677	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,189.45390	1,067.281	17.77	0.7323	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,130.58910	1,010.402	17.60	0.7171	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			177.68910	210.102	17.60	0.2829	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,153.85350	2,013.826	20.02	0.8886	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			819.12400	712.401	16.65	0.6168	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,593.11070	2,448.959	20.88	0.9239	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			40.21070	48.659	20.88	0.0761	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,921.23390	2,776.162	21.45	0.9426	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			28.33390	35.862	21.45	0.0574	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,728.09580	2,583.387	21.14	0.9320	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			788.95170	683.942	16.55	0.6051	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			191.42550	226.262	17.41	0.3014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,064.32550	946.562	17.41	0.6986	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,583.46680	2,439.387	20.86	0.9232	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			40.56680	49.087	20.86	0.0768	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			256.22400	302.101	16.65	0.3832	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,007.29310	891.794	17.24	0.6816	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,979.44810	2,833.853	21.49	0.9459	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			26.54810	33.553	21.49	0.0541	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,335.50040	1,208.990	18.18	0.7662	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			142.60040	168.690	18.18	0.2338	0.00	0	42,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			266.05170	313.642	16.55	0.3949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			1.25410	1.630	22.36	0.0035	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			182.71020	216.012	17.53	0.2897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,105.61020	986.312	17.53	0.7103	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,824.47980	2,679.852	21.33	0.9373	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			31.57980	39.552	21.33	0.0627	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			204.39310	241.494	17.24	0.3184	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			2.62430	3.374	22.36	0.0068	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			587.72810	684.069	14.85	0.6850	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			280.62810	224.369	14.85	0.3150	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			3.03250	3.890	22.36	0.0077	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,745.93250	4,594.190	22.36	0.9923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,344.15410	5,191.930	22.36	0.9965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,516.06360	2,372.506	20.73	0.9187	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,403.14240	6,250.622	22.36	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.24240	0.322	22.36	0.0008	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,438.85910	3,290.149	21.82	0.9662	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			15.95910	19.849	21.82	0.0338	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,845.52430	4,693.674	22.36	0.9932	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			565.50100	477.450	15.76	0.4893	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			393.10100	457.950	15.76	0.5107	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,945.99210	2,801.925	21.37	0.9359	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			33.59210	42.425	21.37	0.0641	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			702.46780	604.816	16.24	0.5516	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			334.56780	390.016	16.24	0.4484	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,625.77990	4,473.553	21.01	0.9881	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			5.27990	6.553	21.01	0.0119	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			299.60740	346.562	16.76	0.3915	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			890.10740	783.562	16.76	0.6085	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,381.05170	1,257.696	18.06	0.7301	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			201.05170	231.496	18.06	0.2699	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			604.43270	690.483	15.26	0.6257	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			415.33270	347.383	15.26	0.3743	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,165.31770	1,048.950	17.45	0.6748	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			254.41770	292.050	17.45	0.3252	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,181.62660	3,039.000	21.30	0.9254	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			45.32660	56.700	21.30	0.0746	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			587.99100	503.233	15.77	0.4662	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			481.69100	550.933	15.77	0.5338	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			733.38550	638.221	16.19	0.5266	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			416.18550	475.221	16.19	0.4734	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			759.66080	664.226	16.24	0.5251	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			437.56080	496.727	16.24	0.4749	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			607.58680	525.166	15.72	0.4448	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			576.48680	649.366	15.72	0.5552	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,438.33110	3,293.660	21.59	0.9117	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	29/08/2017	Foreign Exchange Option	16.84	Call		67.23110	77.860	21.59	0.0883	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		539.44850	602.688	16.14	0.5037	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		775.04850	682.288	16.14	0.4963	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,025.63830	1,136.017	14.61	0.7609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		261.23830	215.617	14.61	0.2391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		536.00160	598.865	16.16	0.5013	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		134.76590	152.223	19.98	0.1562	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		69.44080	78.144	22.42	0.0821	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,935.04080	3,787.744	22.42	0.9179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		69.15440	77.829	22.44	0.0817	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,944.75440	3,797.429	22.44	0.9183	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		301.02490	336.040	17.92	0.3132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		69.72890	78.459	22.40	0.0824	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,925.32890	3,778.059	22.40	0.9176	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		619.01670	537.475	15.71	0.4337	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		633.41670	707.875	15.71	0.5663	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,620.36590	2,481.823	19.98	0.8438	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		561.69900	484.563	15.55	0.4078	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,567.35650	3,421.256	21.70	0.9036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		81.75650	91.656	21.70	0.0964	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		343.42000	383.451	17.49	0.3507	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,299.02000	1,183.051	17.49	0.6493	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,476.62490	1,355.640	17.92	0.6868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		89.52450	100.179	21.32	0.1053	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		874.77850	972.116	14.90	0.6979	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		360.37850	301.716	14.90	0.3021	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,531.27750	4,385.645	23.12	0.9397	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		45.67750	56.045	23.12	0.0603	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		676.09900	754.963	15.55	0.5922	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,181.93020	1,069.933	17.20	0.6212	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,596.27510	3,450.068	21.76	0.9049	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		80.67510	90.468	21.76	0.0951	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		400.27920	447.496	17.01	0.3987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,105.87920	997.096	17.01	0.6013	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,375.12450	3,229.779	21.32	0.8947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		781.60160	688.465	16.16	0.4987	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,485.60000	986,329.600	23.12	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.12	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,994.03600	2,850.544	20.56	0.8734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		108.43600	120.944	20.56	0.1266	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		376.33020	420.333	17.20	0.3788	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		625.08260	543.900	15.74	0.4291	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		659.78260	735.100	15.74	0.5709	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,681.28620	3,534.758	21.88	0.9024	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		85.98620	95.958	21.88	0.0976	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,568.89320	1,448.404	18.04	0.6732	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	Call			352.29320	389.504	18.04	0.3268	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,953.60900	3,806.336	22.34	0.8933	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			106.00900	116.636	22.34	0.1067	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			642.17730	562.745	15.81	0.4151	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			744.57730	823.045	15.81	0.5849	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			948.16490	852.326	16.59	0.5105	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			608.96490	671.826	16.59	0.4895	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			655.95890	578.327	15.83	0.4017	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			830.65890	912.327	15.83	0.5983	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,193.05120	4,045.247	22.64	0.8841	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			127.75120	139.247	22.64	0.1159	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			168.75460	182.160	21.62	0.1453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,739.15460	3,592.160	21.62	0.8547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,133.92240	1,241.658	15.19	0.7109	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			414.32240	361.658	15.19	0.2891	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			168.25460	181.609	21.64	0.1449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,748.65460	3,601.609	21.64	0.8551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			167.75730	181.063	21.65	0.1444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,758.15730	3,611.063	21.65	0.8556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,011.25860	1,104.300	15.40	0.6631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			521.65860	454.300	15.40	0.3369	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,806.21070	1,685.667	18.42	0.6720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			405.81070	445.667	18.42	0.3280	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,677.96280	1,812.049	14.65	0.8547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			168.36280	142.049	14.65	0.1453	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,846.89110	1,986.355	14.56	0.8844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			127.29110	106.355	14.56	0.1156	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,460.82930	1,584.533	14.77	0.8076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			241.22930	204.533	14.77	0.1924	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,068.28990	1,167.933	15.29	0.6862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			468.68990	407.933	15.29	0.3138	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,587.52090	3,441.363	21.33	0.8472	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			177.12090	191.363	21.33	0.1528	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,763.13790	2,628.169	19.94	0.7895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			242.73790	268.169	19.94	0.2105	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,709.58760	1,590.289	18.22	0.6563	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			429.18760	470.288	18.22	0.3437	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			540.16630	592.912	17.40	0.4176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,320.56630	1,212.912	17.40	0.5824	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			639.64790	702.322	16.85	0.4780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,070.04790	972.322	16.85	0.5220	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,625.36500	3,478.989	21.40	0.8491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			174.96500	188.989	21.40	0.1509	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			532.59690	584.467	17.45	0.4128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,342.99690	1,234.466	17.45	0.5872	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			630.31350	692.119	16.90	0.4725	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	14.18	Put			1,090.71350	992.119	16.90	0.5275	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,653.77470	3,507.240	21.45	0.8505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			173.37470	187.240	21.45	0.1495	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			688.67050	755.834	16.62	0.5058	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			969.07050	875.834	16.62	0.4942	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,466.66270	4,326.599	23.01	0.8841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			126.26270	146.599	23.01	0.1159	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			658.78020	723.221	16.76	0.4890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,029.18020	933.221	16.76	0.5110	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,044.52240	2,904.656	20.35	0.8134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			214.12240	234.656	20.35	0.1866	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,295.86790	3,151.560	20.76	0.8309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			195.46790	211.560	20.76	0.1691	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			952.36600	1,041.073	15.59	0.6375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			582.76600	511.073	15.59	0.3625	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			269.82520	298.213	19.63	0.2314	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,550.22520	2,418.213	19.63	0.7686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,691.69590	3,544.954	21.53	0.8524	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			171.29590	184.954	21.53	0.1476	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			938.17280	1,025.812	15.64	0.6312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			598.57280	525.812	15.64	0.3688	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			665.50580	589.289	15.84	0.3927	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			893.90580	978.289	15.84	0.6073	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,427.32610	4,284.454	22.95	0.8801	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			135.72610	153.454	22.95	0.1199	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,111.61430	1,015.962	16.89	0.5005	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			757.51430	825.362	16.89	0.4995	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,098.33260	1,003.432	16.86	0.4962	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			768.63260	837.332	16.86	0.5038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,053.75300	1,933.542	18.70	0.6540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			515.05300	559.742	18.70	0.3460	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			268.43330	288.111	21.51	0.1885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,837.13330	3,691.911	21.51	0.8115	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			591.17950	526.646	15.61	0.3292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,855.85220	3,710.514	21.55	0.8125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,212.47950	1,312.846	15.61	0.6708	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,380.27820	1,493.633	15.39	0.7232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			458.97820	407.433	15.39	0.2768	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			267.79310	287.411	21.53	0.1880	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,846.49310	3,701.211	21.53	0.8120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			267.15220	286.714	21.55	0.1875	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,328.25580	2,206.140	19.13	0.6692	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			521.55580	564.040	19.13	0.3308	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,689.36740	1,579.764	18.06	0.5798	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			692.66740	747.664	18.06	0.4202	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,264.21230	1,170.417	17.33	0.4918	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	11/05/2018	Foreign Exchange Option	14.40	Call			902.91230	973.617	17.33	0.5082	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,198.65950	1,107.638	17.21	0.4758	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			946.25950	1,019.738	17.21	0.5242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			380.49520	401.976	21.52	0.2245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,947.49520	3,804.876	21.52	0.7755	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,294.14270	1,384.303	16.37	0.6342	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			811.14270	737.203	16.37	0.3658	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			379.74780	401.165	21.54	0.2241	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,956.74780	3,814.065	21.54	0.7759	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			379.00340	400.362	21.55	0.2236	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,966.00340	3,823.262	21.55	0.7764	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,424.13510	1,332.847	17.73	0.4848	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,051.23510	1,123.647	17.73	0.5152	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,049.22060	1,119.079	18.02	0.4978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,594.62060	1,500.979	18.02	0.5022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,055.55910	1,125.812	18.00	0.5001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,580.95910	1,487.712	18.00	0.4999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,052.38780	1,122.439	18.01	0.4989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,587.78780	1,494.339	18.01	0.5011	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,588.44730	1,499.002	18.04	0.4818	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,179.44730	1,253.002	18.04	0.5182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,172.77130	1,243.872	18.27	0.5035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,743.07130	1,651.372	18.27	0.4965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,179.11710	1,250.579	18.25	0.5055	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,729.41710	1,638.079	18.25	0.4945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,175.93520	1,247.220	18.26	0.5045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,736.23520	1,644.720	18.26	0.4955	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,746.13440	1,658.207	18.27	0.4790	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,301.03440	1,375.407	18.27	0.5210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,306.07930	1,375.227	18.54	0.5086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,907.37930	1,814.527	18.54	0.4914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,312.41940	1,381.897	18.52	0.5105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,893.71940	1,801.197	18.52	0.4895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,309.24050	1,378.557	18.53	0.5096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,900.54050	1,807.857	18.53	0.4904	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,993,234.26</b>	<b>37,750</b>	<b>1,720,969</b>
<b>Total \$ / R</b>												<b>2,256,878,045.86</b>	<b>206,547</b>	<b>2,431,395</b>
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		13.24060		13.08500			0.0000	264,812.00	20	484
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		13.45970		13.30710			0.0000	8,170,037.90	607	516
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		13.67040		13.51440			0.0000	0.00	0	7
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.88000		13.71960			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>8,434,849.90</b>	<b>627</b>	<b>1,010</b>
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call		86.15720	58.934	81.07	0.0019	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put		391,586.15720	375,998.934	81.07	0.9981	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call		87.41370	59.918	81.36	0.0019	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put		392,587.41370	376,999.918	81.36	0.9981	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call		84.91080	57.961	80.77	0.0018	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put		390,584.91080	374,997.961	80.77	0.9982	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call		2,330.88830	2,936.057	21.58	0.0480	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put		309,620.88830	294,966.057	21.58	0.9520	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call		2,305.76680	2,903.541	21.59	0.0475	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put		310,595.76680	295,933.541	21.59	0.9525	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call		2,356.28510	2,969.000	21.57	0.0485	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put		308,646.28510	293,999.000	21.57	0.9515	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call		22,646.11870	25,521.404	18.75	0.2464	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put		186,206.11870	173,481.404	18.75	0.7536	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call		22,503.88920	25,362.202	18.76	0.2451	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put		187,063.88920	174,322.202	18.76	0.7549	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call		22,789.63430	25,682.015	18.73	0.2478	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put		185,349.63430	172,642.015	18.73	0.7522	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call		77,966.79270	85,473.993	16.22	0.5546	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put		81,006.79270	72,473.993	16.22	0.4454	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call		77,579.08970	85,053.842	16.24	0.5526	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put		81,619.08970	73,053.842	16.24	0.4474	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call		78,356.04600	85,896.277	16.21	0.5566	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put		80,396.04600	71,896.277	16.21	0.4434	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>8,434,849.90</b>	<b>627</b>	<b>1,010</b>
£ / R	On	13/03/2017	Foreign Exchange Future			16.13300	15.92510			0.0000	156,119,041.00	9,677	51,640	
£ / R	On	31/03/2017	Foreign Exchange Future			16.18250	15.98070			0.0000	0.00	0	270	
£ / R	On	13/04/2017	Foreign Exchange Future			16.22520	16.02500			0.0000	0.00	0	61	
£ / R	On	25/04/2017	Foreign Exchange Future			16.26330	16.06240			0.0000	0.00	0	204	
£ / R	On	28/04/2017	Foreign Exchange Future			16.27280	16.07170			0.0000	0.00	0	97	
£ / R	On	19/06/2017	Foreign Exchange Future			16.43980	16.23610			0.0000	63,112,392.20	3,839	28,937	
£ / R	On	18/09/2017	Foreign Exchange Future			16.74190	16.53340			0.0000	0.00	0	462	
£ / R	On	18/12/2017	Foreign Exchange Future			17.05020	16.83520			0.0000	0.00	0	8,202	
<b>Total £ / R Future</b>												<b>219,231,433.20</b>	<b>13,516</b>	<b>89,873</b>
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		0.00060	0.002	83.93	0.0000	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		7,824.90060	7,617.002	83.93	1.0000	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		0.00060	0.002	83.93	0.0000	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		7,834.90060	7,627.002	83.93	1.0000	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		0.00060	0.002	83.93	0.0000	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		7,814.90060	7,607.002	83.93	1.0000	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,074.95490	2,867.047	44.61	0.9997	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		0.05490	0.047	44.61	0.0003	0.00	0	600	
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put		5,075.17900	4,867.615	83.93	0.9984	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	21.00	Call			0.27900	0.615	83.93	0.0016	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,080.75090	875.008	28.57	0.9586	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			5.85090	8.008	28.57	0.0414	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			2,575.06790	2,367.160	41.36	0.9992	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			0.16790	0.160	41.36	0.0008	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			2,211.70550	2,013.565	26.41	0.9610	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			12.40550	16.065	26.41	0.0390	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			1,137.33570	973.974	22.64	0.7439	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			132.33570	169.174	22.64	0.2561	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,917.92030	7,717.142	33.81	0.9992	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.32030	0.442	33.81	0.0008	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			204.08150	247.753	21.77	0.3077	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			1,132.38150	974.953	21.77	0.6923	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.19150	2.667	26.30	0.0039	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,786.09150	7,582.867	26.30	0.9961	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			2.17030	2.641	26.30	0.0039	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,796.07030	7,592.841	26.30	0.9961	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			2.14930	2.616	26.30	0.0039	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,806.04930	7,602.816	26.30	0.9961	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			483.34830	538.504	20.80	0.3446	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,939.94830	1,786.604	20.80	0.6554	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			481.22790	536.140	20.81	0.3434	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,947.82790	1,794.240	20.81	0.6566	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			479.11330	533.782	20.82	0.3422	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,955.71330	1,801.882	20.82	0.6578	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			53.37010	61.397	24.31	0.0442	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,358.17010	8,151.197	24.31	0.9558	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			53.12760	61.122	24.31	0.0441	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,367.92760	8,160.922	24.31	0.9559	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			52.88620	60.848	24.31	0.0439	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,377.68620	8,170.648	24.31	0.9561	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,800</b>
<b>Total £ / R</b>												<b>219,231,433.20</b>	<b>13,516</b>	<b>91,673</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11531		0.11428			0.0000	0.00	0	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11772		0.11674			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12014		0.11913			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12262		0.12157			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,821</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.03660	0.041	70.24	0.0002	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,571.93660	3,469.441	70.24	0.9998	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00080	0.001	70.24	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,571.90080	4,469.401	70.24	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1.02200	1.205	70.24	0.0046	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	0.14	Put			2,572.92200	2,470.605	70.24	0.9954	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,326.51550	4,231.157	23.05	0.9930	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.10770	0.620	23.05	0.0016	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,325.80770	5,228.620	23.05	0.9984	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			5.22020	14.137	23.05	0.0269	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,330.92020	3,242.137	23.05	0.9731	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.81550	3.156	23.05	0.0070	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			29.35110	36.297	22.48	0.0473	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,116.75110	4,022.497	22.48	0.9527	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			10.97690	14.107	22.48	0.0206	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,098.37690	5,000.307	22.48	0.9794	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			73.77910	87.973	22.48	0.1009	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,161.17910	3,074.173	22.48	0.8991	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			844.35850	876.604	17.31	0.5863	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			687.25850	614.404	17.31	0.4137	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			503.23350	528.614	19.08	0.3963	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,346.13350	1,266.414	19.08	0.6037	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,383.81640	1,442.101	15.07	0.8115	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			226.71640	179.901	15.07	0.1885	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>3,821</b>
€ / R	On	13/03/2017	Foreign Exchange Future			14.03240		13.81390			0.0000	38,434,743.60	2,739	79,765
€ / R	On	15/03/2017	Foreign Exchange Future			14.02950		13.81980			0.0000	0.00	0	8
€ / R	On	31/03/2017	Foreign Exchange Future			14.07960		13.86730			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.12080		13.90990			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.32920		14.11480			0.0000	29,575,468.80	2,064	90,793
€ / R	On	18/09/2017	Foreign Exchange Future			14.62450		14.40510			0.0000	58,498.00	4	1,837
€ / R	On	18/12/2017	Foreign Exchange Future			14.92740		14.70190			0.0000	1,343,466.00	90	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			15.23530		15.00190			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>69,412,176.40</b>	<b>4,897</b>	<b>173,952</b>
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,876.23670	4,657.857	85.29	0.9992	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			986.95550	769.975	24.24	0.9815	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			0.85550	2.375	24.24	0.0185	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,356.27070	3,137.676	56.49	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.17070	0.076	56.49	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,186.14510	1,967.654	37.05	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.13670	0.257	85.29	0.0008	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.04510	0.054	37.05	0.0004	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			164.42800	355.479	18.58	0.8997	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			40.52800	13.080	18.58	0.1003	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			7.33780	22.928	18.22	0.1633	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			493.43780	290.528	18.22	0.8367	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.13360	0.252	85.29	0.0008	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	18.70	Put			4,886.23360	4,667.852	85.29	0.9992	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.13060	0.246	85.29	0.0007	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,896.23060	4,677.846	85.29	0.9993	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,240.95400	1,032.281	24.30	0.9881	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			0.75400	1.781	24.30	0.0119	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,357.66850	1,150.035	17.83	0.9606	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			4.96850	9.635	17.83	0.0394	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			925.75490	741.934	15.73	0.8264	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			35.65490	62.734	15.73	0.1736	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			436.51640	550.543	14.41	0.5950	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			431.71640	331.343	14.41	0.4050	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			3.75930	5.402	23.02	0.0095	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,079.00870	4,866.271	23.02	0.9904	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,088.95930	4,876.202	23.02	0.9905	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			3.85860	5.541	23.02	0.0098	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,069.05860	4,856.341	23.02	0.9902	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,194.26250	1,997.068	18.30	0.8958	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			49.06250	66.268	18.30	0.1042	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			3.80870	5.471	23.02	0.0096	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			29.10300	39.146	21.96	0.0434	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,094.00300	4,884.646	21.96	0.9566	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			28.86600	38.841	21.96	0.0431	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,103.76600	4,894.341	21.96	0.9569	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			29.34170	39.454	21.96	0.0437	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,084.24170	4,874.954	21.96	0.9563	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,541.91410	3,330.184	19.73	0.8432	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			183.46630	197.167	19.75	0.1564	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,551.56630	3,339.767	19.75	0.8436	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			184.16410	198.004	19.70	0.1572	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,532.26410	3,320.604	19.70	0.8428	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			44.49570	55.894	23.10	0.0477	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,752.59570	6,538.494	23.10	0.9523	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			183.81410	197.584	19.73	0.1568	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,006.50250	1,128.965	15.20	0.5961	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			854.60250	743.665	15.20	0.4039	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,002.26650	1,124.319	15.21	0.5944	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			860.36650	749.019	15.21	0.4056	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			998.04840	1,119.691	15.22	0.5927	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			866.14840	754.391	15.22	0.4073	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,680</b>
<b>Total € / R</b>												<b>69,412,176.40</b>	<b>4,897</b>	<b>175,632</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			9.95230		9.87190			0.0000	7,593,604.90	763	21,807
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.09930		10.02090			0.0000	8,059,241.40	798	8,392
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.24220		10.16190			0.0000	0.00	0	225



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 Future			10.38560		10.30150			0.0000	0.00	0	4,400
<b>Total AU\$ / R Future</b>												<b>15,652,846.30</b>	<b>1,561</b>	<b>34,824</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.07260	0.040	50.37	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			2,068.17260	1,987.740	50.37	0.9997	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.07530	0.040	50.60	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			2,078.17530	1,997.740	50.60	0.9997	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.07800	0.042	50.95	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			2,088.17800	2,007.742	50.95	0.9997	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			7.72760	8.014	16.75	0.0245	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,056.82760	1,978.714	16.75	0.9755	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			7.80110	8.258	16.70	0.0252	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,036.90110	1,958.958	16.70	0.9748	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			7.76410	8.135	16.73	0.0249	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,046.86410	1,968.835	16.73	0.9751	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,038.22920	1,959.873	15.27	0.9329	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			29.76080	31.668	15.28	0.0663	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,047.86080	1,969.468	15.28	0.9337	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			29.39730	31.269	15.29	0.0655	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,057.49730	1,979.069	15.29	0.9345	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			30.12920	32.073	15.27	0.0671	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			102.38410	112.425	14.73	0.1661	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,680.88410	1,606.825	14.73	0.8339	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			104.25990	114.474	14.70	0.1688	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,662.75990	1,588.874	14.70	0.8312	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			103.31720	113.445	14.72	0.1675	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,671.81720	1,597.845	14.72	0.8325	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>15,652,846.30</b>	<b>1,561</b>	<b>34,824</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.80520		9.72800			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.98060		9.90580			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.15210		10.07530			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.32470		10.24500			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.57930	0.639	87.50	0.0025	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			3,012.57930	2,935.439	87.50	0.9975	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.56300	0.650	87.87	0.0025	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			3,022.56300	2,945.450	87.87	0.9975	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.59600	0.628	87.12	0.0024	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			3,002.59600	2,925.428	87.12	0.9976	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			13.69180	15.357	17.37	0.0425	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,847.89180	1,774.757	17.37	0.9575	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
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			13.47150	15.102	17.39	0.0419	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,857.67150	1,784.502	17.39	0.9581	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			13.91640	15.616	17.35	0.0432	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,838.11640	1,765.016	17.35	0.9568	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			106.74920	116.316	15.72	0.1915	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,321.44920	1,254.216	15.72	0.8085	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			105.56280	115.022	15.74	0.1897	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,330.26280	1,262.922	15.74	0.8103	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			107.94750	117.623	15.70	0.1934	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,312.64750	1,245.523	15.70	0.8066	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			373.73910	403.948	13.75	0.4564	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			668.73910	619.248	13.75	0.5436	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			370.52470	400.475	13.76	0.4534	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			675.52470	625.775	13.76	0.5466	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			376.98510	407.450	13.73	0.4594	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			661.98510	612.750	13.73	0.5406	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.07120		12.90610			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.36340		13.20340			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.65680		13.49280			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.95800		13.78890			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			0.39480	0.696	87.22	0.0020	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,154.29480	3,989.496	87.22	0.9980	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.38580	0.681	87.22	0.0020	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,164.28580	3,999.481	87.22	0.9980	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.40390	0.711	87.22	0.0021	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,144.30390	3,979.511	87.22	0.9979	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			23.98760	26.730	19.16	0.0492	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,700.58760	2,543.330	19.16	0.9508	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			24.05170	26.395	19.17	0.0486	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,710.65170	2,552.995	19.17	0.9514	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			23.92390	27.069	19.15	0.0497	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,690.52390	2,533.669	19.15	0.9503	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			177.45150	204.109	18.65	0.2080	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,074.65150	1,937.309	18.65	0.7920	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			176.29490	202.787	18.66	0.2069	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,083.49490	1,945.987	18.66	0.7931	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			178.61650	205.443	18.64	0.2092	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,065.81650	1,928.643	18.64	0.7908	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			691.88960	767.464	16.32	0.5145	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			932.98960	839.464	16.32	0.4855	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			688.37350	763.595	16.33	0.5125	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			939.47350	845.595	16.33	0.4875	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			695.41960	771.348	16.31	0.5164	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			926.51960	833.348	16.31	0.4836	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			1.91770		1.89140			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92680		1.90540			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93990		1.91920			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95350		1.93270			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			0.61150	0.532	81.00	0.0012	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,986.61150	5,723.532	81.00	0.9988	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.52190	0.449	81.00	0.0010	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			6,086.52190	5,823.449	81.00	0.9990	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.71570	0.629	81.00	0.0014	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,886.71570	5,623.629	81.00	0.9986	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			31.35980	42.051	18.33	0.0550	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,577.35980	3,374.052	18.33	0.9450	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			37.49080	49.666	18.15	0.0640	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,383.49080	3,181.666	18.15	0.9360	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			34.28800	45.696	18.24	0.0594	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,480.28800	3,277.696	18.24	0.9406	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			250.40390	279.562	16.83	0.2180	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,558.40390	2,380.562	16.83	0.7820	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			238.25280	265.862	16.94	0.2087	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,646.25280	2,466.861	16.94	0.7913	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			263.24930	294.173	16.73	0.2279	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,471.24930	2,295.173	16.73	0.7721	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,045.66160	941.319	14.72	0.4529	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			930.57880	1,030.193	14.75	0.5314	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,103.57880	995.193	14.75	0.4686	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			891.84590	987.782	14.82	0.5159	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,164.84590	1,052.782	14.82	0.4841	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			972.66160	1,076.319	14.72	0.5471	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	02/05/2017	Foreign Exchange Future			1.91940		1.89880			0.0000	0.00	0	362
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>362</b>

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	1.96	Call			216.33080	275.549	15.11	0.3703	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			828.33080	681.549	15.11	0.6297	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			193.26740	246.527	15.27	0.3395	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			905.26740	752.527	15.27	0.6605	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			172.54440	220.293	15.42	0.3106	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			984.54440	826.293	15.42	0.6894	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
DKK / R	On	13/03/2017	Foreign Exchange Future			1.89260		1.86290			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.93430		1.90490			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			0.52430	0.150	51.57	0.0006	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,971.52430	3,674.150	51.57	0.9994	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			0.61730	0.149	52.74	0.0005	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,071.61730	3,774.149	52.74	0.9995	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.71990	0.149	53.91	0.0005	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,171.71990	3,874.149	53.91	0.9995	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			78.77630	76.503	15.93	0.1023	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,629.77630	2,333.503	15.93	0.8977	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			75.53560	73.633	16.24	0.0975	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,726.53560	2,430.633	16.24	0.9025	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			72.53620	71.004	16.56	0.0931	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,823.53620	2,528.004	16.56	0.9069	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.70490		1.68480			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.73500		1.71530			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.76340		1.74350			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.79110		1.77040			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.52620	0.517	73.30	0.0014	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,652.52620	4,451.517	73.30	0.9986	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.60960	0.599	75.58	0.0016	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,752.60960	4,551.599	75.58	0.9984	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.45060	0.443	71.03	0.0013	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,552.45060	4,351.443	71.03	0.9987	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			98.41630	117.637	19.87	0.1339	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,545.41630	2,367.637	19.87	0.8661	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			92.35100	110.070	20.04	0.1259	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	Put			2,639.35100	2,460.070	20.04	0.8741	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			86.73230	103.061	20.22	0.1185	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,733.73230	2,553.061	20.22	0.8815	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			290.15930	326.384	18.46	0.2475	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,355.15930	2,192.384	18.46	0.7525	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			276.03400	310.581	18.57	0.2372	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,441.03400	2,276.581	18.57	0.7628	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			303.72330	341.287	18.31	0.2577	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,268.72330	2,107.287	18.31	0.7423	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			995.58140	1,095.088	15.75	0.5615	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			991.58140	884.088	15.75	0.4385	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			956.69840	1,051.749	15.85	0.5455	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,052.69840	940.749	15.85	0.4545	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,036.10340	1,140.138	15.65	0.5777	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			932.10340	829.138	15.65	0.4223	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
KES / R	On	13/03/2017	Foreign Exchange Future			0.12900		0.12760			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12900		0.12710			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12870		0.12700			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12780		0.12680			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.14070		9.06470			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.27030		9.19620			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.39650		9.32070			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.52280		9.44410			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.10590	0.056	54.80	0.0004	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			2,025.40590	1,949.356	54.80	0.9996	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.10960	0.058	55.19	0.0004	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			2,035.40960	1,959.358	55.19	0.9996	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.11330	0.061	55.58	0.0004	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			2,045.41330	1,969.361	55.58	0.9996	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			9.31510	9.826	16.60	0.0319	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,763.11510	1,689.526	16.60	0.9681	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			9.16800	9.657	16.63	0.0314	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,772.96800	1,699.357	16.63	0.9686	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			9.46460	9.999	16.57	0.0324	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,753.26460	1,679.699	16.57	0.9676	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,325.96830	1,256.044	14.76	0.8536	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			65.76260	71.545	14.77	0.1447	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,335.06260	1,265.045	14.77	0.8553	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			67.58520	73.559	14.74	0.1482	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,316.88520	1,247.059	14.74	0.8518	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			66.66830	72.544	14.76	0.1464	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			886.32010	855.773	20.87	0.5254	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			525.92600	573.891	20.85	0.4723	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			891.82600	861.091	20.85	0.5277	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			521.45750	569.231	20.83	0.4700	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			897.35750	866.431	20.83	0.5300	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			530.42010	578.573	20.87	0.4746	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.26110		1.25350			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27750		1.27040			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29020		1.28360			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30570		1.29930			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	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			1,765.00000	1,689.000		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			1,865.00000	1,789.000		1.0000	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			1,665.00000	1,589.000		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			1,096.00000	1,025.000		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			1,196.00000	1,125.000		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			1,296.00000	1,225.000		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			864.00000	798.000		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			964.00000	898.000		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			764.00000	698.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			207.00000	143.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	57.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			7.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			107.00000	43.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 13/03/2017 Foreign Exchange Future			1.21850		1.21710			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.22140		1.22010			0.0000	0.00	0	4,048
QUANTO £On 18/09/2017 Foreign Exchange Future			1.22470		1.22340			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.22840		1.22710			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>4,048</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>4,048</b>
QUANTO €On 13/03/2017 Foreign Exchange Future			1.05980		1.05570			0.0000	727,022.80	686	20
QUANTO €On 19/06/2017 Foreign Exchange Future			1.06460		1.06070			0.0000	0.00	0	71,290
QUANTO €On 18/09/2017 Foreign Exchange Future			1.06980		1.06590			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.07550		1.07160			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>727,022.80</b>	<b>686</b>	<b>71,310</b>
<b>Total QUANTO € / \$</b>									<b>727,022.80</b>	<b>686</b>	<b>71,310</b>
RAIN On 13/03/2017 Foreign Exchange Future			22,064.14000		21,766.17000			0.0000	0.00	0	0
RAIN On 19/06/2017 Foreign Exchange Future			22,414.21000		22,135.68000			0.0000	0.00	0	0
<b>Total RAIN Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 13/03/2017 Foreign Exchange Future			9.33000		9.23590			0.0000	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Future			9.48710		9.39560			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Call			0.04420	0.043	46.30	0.0004	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Put			1,764.14420	1,670.043	46.30	0.9996	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Call			0.04430	0.043	46.54	0.0004	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Put			1,774.14430	1,680.043	46.54	0.9996	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Call			0.04420	0.043	46.06	0.0004	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Put			1,754.14420	1,660.043	46.06	0.9996	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			34.38740	41.036	15.56	0.1122	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			1,158.78740	1,073.936	15.56	0.8878	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			33.79240	40.318	15.59	0.1104	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			1,168.19240	1,083.218	15.59	0.8896	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			34.99370	41.769	15.54	0.1140	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			1,149.39370	1,064.669	15.54	0.8860	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 13/03/2017 Foreign Exchange Future			3.53020		3.51100			0.0000	0.00	0	19,800
TRY / R On 19/06/2017 Foreign Exchange Future			3.49180		3.47270			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>19,800</b>
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Call			0.02640	0.034	90.34	0.0004	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Put			1,359.02640	1,339.834	90.34	0.9996	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Call			0.02430	0.031	90.34	0.0004	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Put			1,369.02430	1,349.831	90.34	0.9996	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Call			0.02870	0.037	90.34	0.0004	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Put			1,349.02870	1,329.837	90.34	0.9996	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			5.35950	4.756	20.21	0.0336	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			802.65950	782.956	20.21	0.9664	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			5.41740	4.797	20.43	0.0336	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			812.71740	792.997	20.43	0.9664	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			5.30240	4.716	19.99	0.0337	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			792.60240	772.916	19.99	0.9663	0.00	0	0
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>19,800</b>
ZMW / R On 13/03/2017 Foreign Exchange Future			1.37340		1.34270			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.35040		1.32020			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.33110		1.30080			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.31060		1.28020			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>2,567,343,140.20</b>	<b>190,084</b>	<b>1,128,124</b>
<b>Total Options</b>									<b>2,993,234.26</b>	<b>37,750</b>	<b>1,724,449</b>
<b>Grand Total:</b>									<b>2,570,336,374.46</b>	<b>227,834</b>	<b>2,852,573</b>