



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/01/2017 Foreign Exchange Future			13.47740		13.85920			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.47740		13.86640			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.47380		13.86750			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.47750		13.86980			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.48310		13.87320			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.48680		13.87750			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.48950		13.88060			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.49220		13.88370			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.50040		13.89320			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.50310		13.89630			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.54920		13.94760			0.0000	0.00	0	340
\$ / R On 23/02/2017 Foreign Exchange Future			13.56440		13.69700			0.0000	16,277,280.00	1,200	1,200
\$ / R On 24/02/2017 Foreign Exchange Future			13.56700		13.96600			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.57460		13.97390			0.0000	0.00	0	4,615
\$ / R On 28/02/2017 Foreign Exchange Future			13.57720		13.97650			0.0000	529,510.80	39	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.57970		13.97910			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.61030		14.01050			0.0000	800,203,978.20	58,794	465,876
\$ / R On 29/03/2017 Foreign Exchange Future			13.61540		14.01580			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.65600		14.05780			0.0000	1,570,440.00	115	3,998
\$ / R On 11/04/2017 Foreign Exchange Future			13.68390		14.08670			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.68640		14.08930			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/04/2017	Foreign Exchange Future			13.68900		14.09190			0.0000	1,560,546.00	114	394
\$ / R	On	18/04/2017	Foreign Exchange Future			13.70170		14.10500			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			13.70940		14.11290			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.71960		14.12330			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.72730		14.23120			0.0000	18,682,855.30	1,361	1,361
\$ / R	On	26/05/2017	Foreign Exchange Future			13.79920		14.20440			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.86080		14.26710			0.0000	37,160,804.80	2,681	202,558
\$ / R	On	28/06/2017	Foreign Exchange Future			13.88390		14.29070			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.91980		14.32730			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.94290		14.35080			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			13.95810		14.36640			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.04220		14.45250			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.09320		14.50470			0.0000	775,126.00	55	6,312
\$ / R	On	27/09/2017	Foreign Exchange Future			14.11610		14.52820			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.18080		14.59600			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.19000		14.60640			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.26300		14.68980			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.30870		14.74190			0.0000	715,435.00	50	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.31780		14.75230			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.53290		14.97870			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.76500		15.21550			0.0000	0.00	0	70
Total \$ / R Future												877,475,976.10	64,409	718,663
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			44.82200	1.813	32.41	0.0215	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			135.62200	474.413	32.41	0.9785	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			0.01310	0.017	93.33	0.0001	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,310.81310	2,692.617	93.33	0.9999	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			23.36570	5.619	25.52	0.0356	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			386.96570	758.219	25.52	0.9644	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			21.73870	6.053	24.94	0.0358	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			434.23870	812.253	24.94	0.9642	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			247.30180	65.763	19.32	0.2797	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			87.50180	298.263	19.32	0.7203	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			93.66470	26.690	20.05	0.1178	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			280.46470	603.590	20.05	0.8822	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			2.01600	1.270	33.20	0.0049	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,014.51600	2,404.470	33.20	0.9951	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			98.11120	27.613	19.42	0.1161	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			320.61120	640.813	19.42	0.8839	0.00	0	1,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			130.11980	37.790	18.92	0.1487	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			279.51980	578.290	18.92	0.8513	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			13.24250	7.731	26.94	0.0279	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,129.54250	1,515.531	26.94	0.9721	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			452.88420	195.201	18.24	0.5011	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			69.18420	203.001	18.24	0.4989	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			245.89090	88.996	18.81	0.2835	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			162.19090	396.796	18.81	0.7165	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			50.21370	18.023	21.67	0.0699	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			576.51370	935.823	21.67	0.9301	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			112.60190	40.170	19.77	0.1364	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			399.40190	719.770	19.77	0.8636	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			186.95880	75.211	19.41	0.2231	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			270.65880	552.111	19.41	0.7769	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			129.00030	49.163	19.88	0.1565	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			382.70030	696.063	19.88	0.8435	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			15.08360	9.311	25.42	0.0312	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,188.78360	1,576.211	25.42	0.9688	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			181.06210	96.641	20.48	0.2038	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			553.46210	867.441	20.48	0.7962	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			58.50470	29.642	22.14	0.0726	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,140.90470	1,510.442	22.14	0.9274	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			0.00000	284.744	18.65	0.4546	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			0.00000	410.344	18.65	0.5454	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			615.02780	373.316	18.28	0.5439	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			149.02780	306.316	18.28	0.4561	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			60.30120	31.693	22.05	0.0716	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,294.30120	1,664.693	22.05	0.9284	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			474.98560	283.322	18.62	0.4403	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			241.08560	448.722	18.62	0.5597	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			258.08470	151.090	19.83	0.2662	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			511.58470	803.890	19.83	0.7338	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			310.35550	184.509	19.52	0.3101	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			431.25550	704.809	19.52	0.6899	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,824.88650	1,435.929	17.70	0.9406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			14.38650	25.629	17.70	0.0594	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,533.27650	1,162.404	17.51	0.8914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			22.77650	52.104	17.51	0.1086	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,080.32110	759.735	17.62	0.7511	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			69.82110	149.435	17.62	0.2489	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			916.40420	625.311	17.81	0.6773	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			105.90420	215.011	17.81	0.3227	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			696.50600	454.153	18.09	0.5587	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			186.00600	343.853	18.09	0.4413	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			1,055.01960	738.568	17.64	0.7405	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			74.51960	158.268	17.64	0.2595	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			996.93250	690.540	17.71	0.7150	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			86.43250	180.240	17.71	0.2850	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			540.03060	343.541	18.52	0.4608	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			279.53060	483.241	18.52	0.5392	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			877.29030	594.215	17.85	0.6579	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			116.79030	233.915	17.85	0.3421	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			869.56350	588.118	17.86	0.6540	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			119.06350	237.818	17.86	0.3460	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			292.69210	182.594	19.72	0.2816	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			582.19210	872.294	19.72	0.7184	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			599.64230	383.739	18.30	0.4991	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			239.14230	423.439	18.30	0.5009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			569.33550	363.161	18.41	0.4798	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			258.83550	452.861	18.41	0.5202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			232.56820	144.149	20.16	0.2315	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			722.06820	1,033.849	20.16	0.7685	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			408.63030	258.806	19.06	0.3720	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			398.13030	648.506	19.06	0.6280	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			366.25590	230.598	19.28	0.3398	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			455.75590	720.298	19.28	0.6602	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			149.24610	91.788	20.98	0.1572	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,018.74610	1,361.488	20.98	0.8428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			261.06760	162.273	19.94	0.2555	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			650.56760	951.973	19.94	0.7445	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			249.30410	154.771	20.03	0.2457	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			678.80410	984.471	20.03	0.7543	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			129.75870	79.353	21.22	0.1385	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,119.25870	1,469.053	21.22	0.8615	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			202.16330	125.008	20.42	0.2052	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			811.66330	1,134.708	20.42	0.7948	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			195.16600	120.629	20.48	0.1991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			834.66600	1,160.329	20.48	0.8009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			87.37680	51.772	21.80	0.0952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,416.87680	1,781.472	21.80	0.9048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			144.11670	88.578	21.04	0.1524	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,043.61670	1,388.278	21.04	0.8476	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			135.95450	83.430	21.15	0.1446	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,085.45450	1,433.130	21.15	0.8554	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			73.96070	43.425	22.04	0.0814	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,543.46070	1,913.125	22.04	0.9186	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			115.47970	69.997	21.39	0.1241	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,204.97970	1,559.697	21.39	0.8759	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			99.26750	59.449	21.61	0.1076	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,318.76750	1,679.149	21.61	0.8924	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			53.92500	31.366	22.48	0.0607	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,783.42500	2,161.066	22.48	0.9393	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			86.37220	51.126	21.81	0.0941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,425.87220	1,790.825	21.81	0.9059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			85.37830	50.487	21.83	0.0931	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,434.87830	1,800.187	21.83	0.9069	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			30.28110	17.350	23.31	0.0352	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,239.78110	2,627.050	23.31	0.9648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			72.18320	42.348	22.07	0.0796	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,561.68320	1,932.048	22.07	0.9204	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			56.60630	32.970	22.41	0.0635	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,746.10630	2,122.670	22.41	0.9365	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			12.46000	8.358	25.31	0.0172	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,001.96000	3,398.058	25.31	0.9828	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			50.14340	29.108	22.59	0.0567	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,839.64340	2,218.808	22.59	0.9433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			39.39270	22.721	22.93	0.0452	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,028.89270	2,412.420	22.93	0.9548	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			2.70500	1.534	27.17	0.0035	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,432.20500	4,831.234	27.17	0.9965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			21.77030	13.014	23.98	0.0267	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,511.27030	2,902.714	23.98	0.9733	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			16.30540	10.368	24.64	0.0213	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,755.80540	3,150.068	24.64	0.9787	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.02020	0.011	27.17	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,229.52020	7,629.711	27.17	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			9.07050	6.504	26.13	0.0133	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,308.57050	3,706.204	26.13	0.9867	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			2.74810	1.558	27.17	0.0035	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,422.24810	4,821.258	27.17	0.9965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.01430	0.008	27.17	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,409.51430	7,809.708	27.17	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			1.09250	0.612	27.17	0.0015	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,990.59250	5,390.312	27.17	0.9985	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.57720	0.321	27.17	0.0008	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,370.07720	5,770.021	27.17	0.9992	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			745.69280	508.066	18.16	0.5573	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			229.89280	392.666	18.16	0.4427	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			111.76920	72.074	21.91	0.1135	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,535.96920	1,896.674	21.91	0.8865	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			273.13430	181.471	20.33	0.2486	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			835.33430	1,145.471	20.33	0.7514	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			572.99740	395.352	18.87	0.4394	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			426.29740	651.452	18.87	0.5606	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			0.00000	510.203	18.35	0.5266	647,447.10	1,269	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			0.00000	483.803	18.35	0.4734	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			0.00000	459.169	18.55	0.4889	918,337.20	2,000	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			0.00000	552.769	18.55	0.5111	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			572.30050	395.704	18.89	0.4378	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			433.00050	659.304	18.89	0.5622	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			39.84170	28.633	24.76	0.0435	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,970.54170	3,362.233	24.76	0.9565	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			582.05900	403.368	18.88	0.4421	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			430.15900	654.368	18.88	0.5579	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			410.35770	285.163	19.63	0.3312	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			695.35770	973.463	19.63	0.6688	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			452.00820	316.179	19.48	0.3549	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			649.10820	916.779	19.48	0.6451	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			68.82970	49.858	23.69	0.0687	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,615.52970	3,000.258	23.69	0.9313	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			551.60020	390.336	19.01	0.4128	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			528.30020	770.736	19.01	0.5872	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			252.41690	177.659	20.85	0.2159	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,189.11690	1,518.059	20.85	0.7841	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			151.56330	105.275	21.91	0.1368	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,718.26330	2,075.675	21.91	0.8632	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			884.04850	637.542	18.05	0.5856	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			260.74850	417.942	18.05	0.4144	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			703.90140	498.856	18.46	0.4958	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			380.60140	579.256	18.46	0.5042	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			0.00000	360.887	19.24	0.3840	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			0.00000	863.587	19.24	0.6160	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			184.24830	132.251	21.77	0.1488	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			1,949.84830	2,303.051	21.77	0.8512	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			1,003.15840	752.976	17.93	0.6011	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			298.75840	453.776	17.93	0.3989	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			872.81700	659.559	18.26	0.5218	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			475.71700	668.759	18.26	0.4782	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			805.66940	607.170	18.46	0.4914	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			538.56940	746.370	18.46	0.5086	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			752.17080	565.899	18.63	0.4665	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,469.31890	5,865.418	25.12	0.9797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,677.44810	1,340.468	17.13	0.7954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			120.34810	189.668	17.13	0.2046	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,443.96710	1,133.153	17.27	0.7327	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			176.86710	272.353	17.27	0.2673	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,957.20740	4,345.660	25.12	0.9392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			894.34720	676.681	18.20	0.5313	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			457.24720	645.881	18.20	0.4687	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			59.46860	38.269	25.12	0.0434	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,442.36860	4,827.469	25.12	0.9566	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			26.41890	16.218	25.12	0.0203	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,188.68870	2,542.545	21.78	0.8514	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			146.30620	108.856	22.50	0.1156	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,609.20620	2,978.056	22.50	0.8844	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			77.28000	60.945	25.12	0.0649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,860.18000	4,250.145	25.12	0.9351	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			74.30740	56.460	25.12	0.0608	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,963.54740	2,308.224	21.44	0.8282	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			216.52100	158.600	21.57	0.1625	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,049.42100	2,397.800	21.57	0.8375	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			203.30390	148.870	21.70	0.1537	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,136.20390	2,488.070	21.70	0.8463	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			195.78870	143.345	21.78	0.1486	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,778.13910	2,113.844	21.15	0.8057	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			253.68010	186.070	21.24	0.1869	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,836.58010	2,175.270	21.24	0.8131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			252.07330	184.878	21.26	0.1858	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,844.97330	2,184.078	21.26	0.8142	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			230.64740	169.024	21.44	0.1718	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,556.14190	1,881.046	20.80	0.7743	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			311.33730	230.343	20.81	0.2244	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,564.23730	1,889.543	20.81	0.7756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			309.44520	228.850	20.83	0.2232	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,572.34520	1,898.050	20.83	0.7768	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			265.23910	194.644	21.15	0.1943	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,082.60230	1,373.009	19.86	0.6854	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			335.04770	249.078	20.65	0.2398	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,467.94770	1,788.278	20.65	0.7602	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			315.15910	233.360	20.79	0.2269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,548.05910	1,872.560	20.79	0.7731	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			313.24190	231.846	20.80	0.2257	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			660.10590	893.114	18.81	0.5598	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			654.91180	491.233	18.96	0.4190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			717.81180	960.433	18.96	0.5810	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			588.66200	440.197	19.22	0.3847	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			821.56200	1,079.396	19.22	0.6153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			459.70230	343.809	19.86	0.3146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			595.07080	815.099	18.63	0.5335	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			742.76870	558.686	18.66	0.4620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			605.66870	827.886	18.66	0.5380	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			719.68540	541.033	18.73	0.4510	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			632.58540	860.233	18.73	0.5490	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			697.20590	523.914	18.81	0.4402	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,166.50460	2,516.048	21.66	0.8405	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			1,122.06260	866.009	17.77	0.6154	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			331.36260	482.109	17.77	0.3846	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			217.20460	159.948	21.66	0.1595	0.00	0	60
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			911.81160	701.306	18.31	0.5190	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			534.51160	731.506	18.31	0.4810	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			103.82570	83.209	24.53	0.0814	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,756.52570	4,143.409	24.53	0.9186	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			672.52990	516.226	19.19	0.4038	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			881.72990	1,133.326	19.19	0.5962	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,223.66770	964.631	17.76	0.6261	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			357.26770	506.531	17.76	0.3739	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			237.79530	180.090	21.80	0.1638	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,401.39530	2,751.990	21.80	0.8362	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			262.40400	205.521	22.01	0.1698	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,649.90400	3,003.321	22.01	0.8302	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,335.24510	1,073.750	17.77	0.6369	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			382.74510	531.550	17.77	0.3631	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,246.78630	1,011.895	18.09	0.5947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			492.08630	668.695	18.09	0.4053	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,240.87620	1,007.128	18.10	0.5928	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			496.17620	673.928	18.10	0.4072	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,003.43230	809.135	18.69	0.5077	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			361.67800	499.057	17.64	0.3376	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,495.30000	985,906.800	24.46	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,928.60910	1,613.532	17.23	0.7808	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			173.90910	270.332	17.23	0.2192	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,745.39490	1,441.182	17.39	0.7370	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			240.69490	347.982	17.39	0.2630	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,466.37800	1,192.257	17.64	0.6624	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,113.06260	3,483.761	22.82	0.8457	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			236.75050	196.295	22.84	0.1538	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,122.05050	3,493.095	22.84	0.8462	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			192.65610	161.311	23.87	0.1266	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,687.95610	4,068.111	23.87	0.8734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.46	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,775.47280	3,131.815	22.17	0.8244	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			276.52130	222.595	22.22	0.1738	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,801.82130	3,159.395	22.22	0.8262	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			238.77660	197.631	22.80	0.1548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,104.07660	3,474.431	22.80	0.8452	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			237.76260	196.961	22.82	0.1543	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			990.47070	1,243.118	19.29	0.5716	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			366.16240	291.972	21.43	0.2213	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,261.46240	2,598.772	21.43	0.7787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			305.98940	243.912	21.89	0.1891	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,601.28940	2,950.712	21.89	0.8109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			280.17280	225.015	22.17	0.1756	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			718.73230	935.935	18.69	0.4923	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			957.76820	771.359	18.82	0.4900	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			773.06820	998.159	18.82	0.5100	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			892.89850	717.953	19.01	0.4643	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			858.19850	1,094.753	19.01	0.5357	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			805.17070	646.318	19.29	0.4284	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,430.30380	1,167.659	17.79	0.6455	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			402.10380	551.559	17.79	0.3545	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			281.20780	230.189	22.38	0.1751	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			2,883.00780	3,244.089	22.38	0.8249	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			863.17480	706.074	19.42	0.4333	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,077.17480	1,335.274	19.42	0.5667	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,527.28350	1,260.202	17.80	0.6533	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		420.88350	570.202	17.80	0.3467	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		299.23030	251.260	22.71	0.1777	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,142.83030	3,511.260	22.71	0.8223	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		324.52330	278.606	23.03	0.1831	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,374.72330	3,755.606	23.03	0.8169	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,627.48080	1,353.150	17.80	0.6603	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		437.68080	590.150	17.80	0.3397	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,389.58100	1,162.685	18.39	0.5838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		647.68100	853.985	18.39	0.4162	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		414.97750	349.129	22.27	0.2190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,973.07750	3,340.430	22.27	0.7810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,787.40610	1,497.183	17.70	0.6884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		395.50610	538.483	17.70	0.3116	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,767.40870	1,479.544	17.73	0.6836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		405.50870	550.844	17.73	0.3164	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		429.31930	359.220	22.12	0.2250	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		2,887.41930	3,250.520	22.12	0.7750	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		329.51320	285.157	23.43	0.1797	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,647.61320	4,036.457	23.43	0.8203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		416.38390	350.121	22.26	0.2196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,964.48390	3,331.421	22.26	0.7804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		489.64280	408.052	21.68	0.2520	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,567.74280	2,919.352	21.68	0.7480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		413.57690	348.146	22.29	0.2184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,981.67690	3,349.446	22.29	0.7816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		433.73750	362.333	22.08	0.2269	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		2,861.83750	3,223.633	22.08	0.7731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		1,138.20840	948.115	19.03	0.5033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		926.30840	1,169.415	19.03	0.4967	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		423.50950	355.129	22.18	0.2226	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		2,921.60950	3,286.429	22.18	0.7774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		538.74620	448.580	21.38	0.2736	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,346.84620	2,689.880	21.38	0.7264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		1,313.37350	1,097.742	18.58	0.5603	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		721.47350	939.042	18.58	0.4397	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		439.72010	366.903	22.02	0.2295	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		2,827.82010	3,188.203	22.02	0.7705	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		1,151.14120	959.193	19.00	0.5077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		909.24120	1,150.493	19.00	0.4923	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,298.62720	1,085.209	18.61	0.5557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		736.72720	956.509	18.61	0.4443	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		656.32980	547.066	20.78	0.3239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,914.42980	2,238.366	20.78	0.6761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,343.35330	1,123.266	18.50	0.5697	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	18/12/2017		Foreign Exchange Option	14.09	Put		691.45330	904.566	18.50	0.4303	0.00	0	16,000
\$ / R	On	22/12/2017		Foreign Exchange Option	13.50	Call		1,701.93120	1,422.394	17.82	0.6651	0.00	0	0
\$ / R	On	22/12/2017		Foreign Exchange Option	13.50	Put		449.63120	604.594	17.82	0.3349	0.00	0	60
\$ / R	On	22/12/2017		Foreign Exchange Option	18.02	Call		340.45790	294.714	23.37	0.1840	0.00	0	60
\$ / R	On	22/12/2017		Foreign Exchange Option	18.02	Put		3,608.15790	3,996.914	23.37	0.8160	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Call		573.11440	488.895	22.31	0.2586	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Put		3,104.41440	3,465.995	22.31	0.7414	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Call		576.30530	491.177	22.28	0.2598	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Put		3,087.60530	3,448.277	22.28	0.7402	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Call		574.70980	490.034	22.29	0.2592	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Put		3,096.00980	3,457.134	22.29	0.7408	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Call		734.99850	634.804	22.31	0.2925	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Put		3,219.49850	3,569.804	22.31	0.7075	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Call		733.25710	633.544	22.33	0.2919	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Put		3,227.75710	3,578.544	22.33	0.7081	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Call		2,181.52570	1,888.650	18.44	0.6807	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Put		606.02570	763.649	18.44	0.3193	0.00	0	70,530
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Call		736.75210	636.312	22.30	0.2931	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Put		3,211.25210	3,561.312	22.30	0.7069	0.00	0	0
Total \$ / R Option											1,565,784.30	3,269	1,273,688	
Total \$ / R											879,041,760.40	67,678	1,992,351	
\$ / R MAXI	On	13/03/2017		Foreign Exchange Future	13.61030			14.01050			0.0000	421,919.30	31	480
\$ / R MAXI	On	19/06/2017		Foreign Exchange Future	13.86080			14.26710			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017		Foreign Exchange Future	14.09320			14.50470			0.0000	0.00	0	0
Total \$ / R MAXI Future											421,919.30	31	534	
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	16.99	Call		1,259.09380	842.888	25.28	0.0173	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	16.99	Put		299,209.09380	338,812.888	25.28	0.9827	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.00	Call		1,245.99820	835.835	25.31	0.0172	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.00	Put		300,195.99820	339,805.835	25.31	0.9828	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.01	Call		1,233.05570	828.858	25.33	0.0170	0.00	0	0
\$ / R MAXI	On	13/03/2017		Foreign Exchange Option	17.01	Put		301,183.05570	340,798.858	25.33	0.9830	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.37	Call		18,277.07080	13,378.916	21.93	0.1398	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.37	Put		228,567.07080	264,298.916	21.93	0.8602	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.38	Call		18,163.50800	13,295.379	21.94	0.1390	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.38	Put		229,453.50800	265,215.379	21.94	0.8610	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.39	Call		18,050.70470	13,212.616	21.95	0.1382	0.00	0	0
\$ / R MAXI	On	19/06/2017		Foreign Exchange Option	16.39	Put		230,340.70470	266,132.616	21.95	0.8618	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.14	Call		65,125.65790	52,360.672	19.91	0.3619	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.14	Put		128,655.65790	157,040.672	19.91	0.6381	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.15	Call		64,819.64930	52,119.683	19.92	0.3605	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.15	Put		129,349.64930	157,799.683	19.92	0.6395	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.16	Call		64,515.11300	51,879.924	19.94	0.3591	0.00	0	0
\$ / R MAXI	On	18/09/2017		Foreign Exchange Option	15.16	Put		130,045.11300	158,559.924	19.94	0.6409	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												421,919.30	31	534
£ / R	On	31/01/2017	Foreign Exchange Future			16.57470		16.83140			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.67590		16.94050			0.0000	316,842.10	19	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.72100		16.98600			0.0000	113,368,380.00	6,780	49,303
£ / R	On	31/03/2017	Foreign Exchange Future			16.78700		17.05420			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			16.83540		17.10350			0.0000	202,024.80	12	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.87880		17.14660			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.88950		17.00370			0.0000	1,334,270.50	79	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.07330		17.34440			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.40550		17.67950			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.72130		18.01900			0.0000	0.00	0	5,755
Total £ / R Future												115,221,517.40	6,890	87,975
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			315.98520	215.407	22.29	0.3782	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			344.58520	500.707	22.29	0.6218	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			199.56300	151.315	22.71	0.2057	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,149.06300	1,365.415	22.71	0.7943	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			543.68000	434.069	20.64	0.4380	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			557.68000	713.069	20.64	0.5620	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			155.21900	116.972	23.06	0.1504	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,669.21900	1,895.972	23.06	0.8496	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			96.28410	68.201	23.28	0.0957	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,110.28410	2,347.201	23.28	0.9043	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			5.38470	3.974	33.33	0.0057	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,769.38470	7,032.974	33.33	0.9943	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			5.33360	3.935	33.33	0.0057	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,779.33360	7,042.935	33.33	0.9943	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			21.40290	23.261	29.26	0.0314	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,035.40290	4,302.261	29.26	0.9686	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			5.43620	4.012	33.33	0.0058	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,759.43620	7,023.012	33.33	0.9942	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			285.67310	230.348	22.45	0.2370	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,411.47310	1,623.348	22.45	0.7630	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			716.54380	596.966	20.46	0.4755	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			643.04380	791.566	20.46	0.5245	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			4.98550	4.931	26.04	0.0068	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,838.38550	7,106.131	26.04	0.9932	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			0.00000	677.792	20.10	0.4976	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			0.00000	788.292	20.10	0.5024	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			33.81910	24.723	25.33	0.0244	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,729.41910	6,991.423	25.33	0.9756	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			34.24850	25.051	25.33	0.0247	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,709.84850	6,971.751	25.33	0.9753	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			34.03320	24.886	25.33	0.0245	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,719.63320	6,981.586	25.33	0.9755	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			971.24220	864.028	19.58	0.4482	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,301.74220	1,468.528	19.58	0.5518	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			978.66540	870.687	19.56	0.4508	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,289.16540	1,455.187	19.56	0.5492	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			974.94700	867.351	19.57	0.4495	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,295.44700	1,461.851	19.57	0.5505	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			156.01050	132.239	23.76	0.0787	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,297.01050	7,570.939	23.76	0.9213	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			157.17110	133.246	23.76	0.0792	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,278.17110	7,551.946	23.76	0.9208	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			156.58980	132.741	23.76	0.0789	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,287.58980	7,561.442	23.76	0.9211	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												115,221,517.40	6,890	91,475
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11936		0.12048			0.0000	0.00	0	341
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12217		0.12332			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12485		0.12600			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,102
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			38.76080	32.542	25.03	0.0641	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,991.16080	2,096.642	25.03	0.9359	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			6.97890	5.715	25.03	0.0139	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,959.37890	3,069.815	25.03	0.9861	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.98450	0.791	25.03	0.0023	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,953.38450	4,064.891	25.03	0.9977	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			15.67720	14.373	23.85	0.0213	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,683.77720	4,796.973	23.85	0.9787	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			103.42520	94.922	23.85	0.1095	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,771.52520	2,877.522	23.85	0.8905	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			41.70260	38.204	23.85	0.0504	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,709.80260	3,820.804	23.85	0.9496	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			258.49370	250.078	23.69	0.2005	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,658.19370	2,764.778	23.69	0.7995	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			154.33550	134.401	23.69	0.1211	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,554.03550	3,649.101	23.69	0.8789	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			92.47700	69.623	23.69	0.0695	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,492.17700	4,584.323	23.69	0.9305	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,102
€ / R	On	23/01/2017	Foreign Exchange Future			14.36350		14.54530			0.0000	0.00	0	349

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2017	Foreign Exchange Future			14.36830		14.55060			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.38880		14.57360			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.47240		14.66430			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.48580		14.67790			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.52920		14.72190			0.0000	18,670,022.00	1,285	85,984
€ / R	On	15/03/2017	Foreign Exchange Future			14.53580		14.72940			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.59360		14.78880			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.64100		14.83710			0.0000	0.00	0	43
€ / R	On	19/06/2017	Foreign Exchange Future			14.87260		15.07090			0.0000	1,933,438.00	130	80,086
€ / R	On	18/09/2017	Foreign Exchange Future			15.19920		15.40000			0.0000	531,972.00	35	1,391
€ / R	On	18/12/2017	Foreign Exchange Future			15.51520		15.73870			0.0000	0.00	0	154
Total € / R Future												21,135,432.00	1,450	170,129
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			59.59360	35.562	19.82	0.1427	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			424.29360	582.062	19.82	0.8573	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			101.75420	66.615	20.09	0.2178	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			361.15420	508.315	20.09	0.7822	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			45.00260	32.391	20.79	0.1019	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			771.40260	943.591	20.79	0.8981	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			69.09090	53.437	20.01	0.1138	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,164.79090	1,341.037	20.01	0.8862	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			183.57930	144.646	18.68	0.2562	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			675.67930	828.846	18.68	0.7438	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			444.90480	569.110	17.71	0.5876	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			17.75530	14.451	21.46	0.0304	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,465.85530	2,655.251	21.46	0.9696	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			7.71860	8.018	27.71	0.0144	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,975.81860	4,168.818	27.71	0.9856	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			7.71250	8.009	27.75	0.0144	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			366.80480	298.310	17.71	0.4124	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,985.81250	4,178.809	27.75	0.9856	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			7.70680	8.001	27.80	0.0144	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,995.80680	4,188.801	27.80	0.9856	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			86.20220	69.502	19.89	0.1239	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,364.30220	1,540.302	19.89	0.8761	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			1,098.57340	940.111	16.78	0.8182	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			66.67340	100.911	16.78	0.1818	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			637.92970	522.658	17.06	0.6043	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			216.02970	293.458	17.06	0.3957	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			282.04040	228.890	18.19	0.3318	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			612.64040	753.090	18.19	0.6682	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			302.58290	252.736	18.39	0.3257	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			733.78290	879.136	18.39	0.6743	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			520.16010	440.966	17.62	0.4686	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			483.06010	599.966	17.62	0.5314	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			51.81280	46.220	22.82	0.0520	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,180.91280	4,373.620	22.82	0.9480	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			312.21640	277.351	19.20	0.2601	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			269.22340	330.298	16.86	0.2980	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,501.31640	1,664.751	19.20	0.7399	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			52.33880	46.702	22.80	0.0525	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,161.43880	4,354.102	22.80	0.9475	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			52.07550	46.460	22.81	0.0523	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,171.17550	4,363.860	22.81	0.9477	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,230.12340	1,092.898	16.86	0.7020	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			162.33020	156.616	23.35	0.1180	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,222.33020	4,417.417	23.35	0.8820	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			161.96140	156.275	23.37	0.1177	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,231.96140	4,427.075	23.37	0.8823	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			161.59450	155.935	23.39	0.1175	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,241.59450	4,436.735	23.39	0.8825	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,776.22900	2,948.436	20.32	0.7497	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			463.89140	412.226	20.33	0.2496	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,785.19140	2,957.026	20.33	0.7504	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			462.86390	410.827	20.34	0.2488	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,794.16390	2,965.627	20.34	0.7512	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			143.71360	162.544	24.19	0.1034	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,815.01360	6,057.344	24.19	0.8966	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			464.92900	413.636	20.32	0.2503	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												21,135,432.00	1,450	171,809
AUS / R	On	13/03/2017	Foreign Exchange Future			10.21240		10.31610			0.0000	35,559,576.80	3,482	22,312
AUS / R	On	19/06/2017	Foreign Exchange Future			10.37710		10.48120			0.0000	0.00	0	124
AUS / R	On	18/09/2017	Foreign Exchange Future			10.53220		10.63720			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.67590		10.79330			0.0000	0.00	0	33
Total AUS / R Future												35,559,576.80	3,482	22,694
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,641.27620	1,744.920	19.36	0.9752	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			7.23830	7.200	19.39	0.0244	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,651.13830	1,754.800	19.39	0.9756	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			7.51680	7.441	19.32	0.0252	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,631.41680	1,735.041	19.32	0.9748	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			7.37620	7.320	19.36	0.0248	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,637.24960	1,735.703	17.08	0.8999	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			57.74010	52.172	17.10	0.0990	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,646.54010	1,745.072	17.10	0.9010	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			59.16820	53.442	17.07	0.1012	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,627.96820	1,726.342	17.07	0.8988	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			58.44960	52.803	17.08	0.1001	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			122.09330	113.081	16.45	0.1596	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,654.89330	1,750.881	16.45	0.8404	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			121.00480	112.087	16.46	0.1584	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,663.80480	1,759.887	16.46	0.8416	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			119.92450	111.104	16.47	0.1571	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,672.72450	1,768.904	16.47	0.8429	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,333.67430	1,433.179	15.57	0.7358	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			255.14430	237.332	15.58	0.2626	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,341.84430	1,441.432	15.58	0.7374	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			258.81520	240.843	15.56	0.2659	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,325.51520	1,424.943	15.56	0.7341	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			256.97430	239.079	15.57	0.2642	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												35,559,576.80	3,482	22,694
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.39690		10.58110			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.59940		10.78640			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.79050		10.97940			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	237
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			5.34160	5.695	23.01	0.0168	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,154.24160	2,338.795	23.01	0.9832	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			5.31310	5.670	23.07	0.0167	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,164.21310	2,348.770	23.07	0.9833	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			5.28510	5.644	23.13	0.0166	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,174.18510	2,358.744	23.13	0.9834	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			170.23300	136.270	17.64	0.2074	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,113.83300	1,266.870	17.64	0.7926	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			168.48580	134.811	17.65	0.2056	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,122.08580	1,275.411	17.65	0.7944	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			166.75450	133.367	17.67	0.2037	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,130.35450	1,283.967	17.67	0.7963	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			443.86620	376.911	16.23	0.3959	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			744.46620	866.411	16.23	0.6041	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			440.35810	373.898	16.24	0.3935	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			750.95810	873.398	16.24	0.6065	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			436.87510	370.908	16.26	0.3911	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			757.47510	880.408	16.26	0.6089	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	237
CHF / R	On	13/03/2017	Foreign Exchange Future			13.54380		13.74050			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.88010		14.08160			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.20170		14.40630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			13.40380	13.541	27.99	0.0243	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,322.90380	3,519.741	27.99	0.9757	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			13.38630	13.516	28.04	0.0242	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,332.88630	3,529.716	28.04	0.9758	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			13.36940	13.491	28.09	0.0242	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,342.86940	3,539.691	28.09	0.9758	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			203.55930	175.453	20.78	0.1810	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,991.95930	2,165.353	20.78	0.8190	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			202.20470	174.277	20.80	0.1800	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,000.60470	2,174.177	20.80	0.8200	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			200.85950	173.110	20.81	0.1790	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,009.25950	2,183.010	20.81	0.8210	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			537.75140	486.309	19.79	0.3424	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,511.45140	1,664.609	19.79	0.6576	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			535.23590	484.055	19.80	0.3411	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,518.93590	1,672.355	19.80	0.6589	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			532.73770	481.813	19.82	0.3398	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,526.43770	1,680.113	19.82	0.6602	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			1.96560		2.00660			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97860		2.02000			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99490		2.03640			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			15.21010	17.387	27.70	0.0220	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,749.21010	5,161.387	27.70	0.9780	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			15.27250	17.333	28.08	0.0217	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,849.27250	5,261.333	28.08	0.9783	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			15.34360	17.289	28.47	0.0214	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,949.34360	5,361.289	28.47	0.9786	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			279.57030	223.342	19.89	0.1709	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,679.57030	3,037.342	19.89	0.8291	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			308.48010	245.952	19.70	0.1860	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,508.48010	2,859.952	19.70	0.8140	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			293.65380	234.352	19.79	0.1783	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,593.65380	2,948.352	19.79	0.8217	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,943.54040	2,242.968	18.25	0.6744	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			765.93270	640.086	18.11	0.3466	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,801.93270	2,091.086	18.11	0.6534	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			735.57870	615.557	18.18	0.3360	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,871.57870	2,166.557	18.18	0.6640	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			707.54040	591.968	18.25	0.3256	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.96010		1.98640			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00710		2.03370			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			42.93970	27.789	21.07	0.0421	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,978.93970	3,226.789	21.07	0.9579	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			48.66350	29.984	20.37	0.0462	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,784.66350	3,028.984	20.37	0.9538	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			45.68100	28.840	20.72	0.0441	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,881.68100	3,127.840	20.72	0.9559	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,828.51900	2,021.841	18.34	0.7212	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			442.26360	372.770	18.41	0.2671	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,905.26360	2,101.770	18.41	0.7329	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			489.92820	413.953	18.26	0.2908	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,752.92820	1,942.954	18.26	0.7092	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			465.51900	392.841	18.34	0.2788	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.75620		1.80760			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.78900		1.84100			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.81900		1.87170			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			26.83520	14.918	24.05	0.0240	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,350.83520	3,852.918	24.05	0.9760	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			24.63490	13.609	24.18	0.0220	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,448.63490	3,951.609	24.18	0.9780	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			23.32390	13.282	24.55	0.0212	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,547.32390	4,051.282	24.55	0.9788	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			433.95080	323.498	20.29	0.2441	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,823.95080	2,233.498	20.29	0.7559	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			477.90910	356.619	20.03	0.2654	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,667.90910	2,066.619	20.03	0.7346	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			455.36090	339.613	20.16	0.2545	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,745.36090	2,149.613	20.16	0.7455	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			796.77890	640.186	19.59	0.3517	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,679.77890	2,050.186	19.59	0.6483	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			858.19880	688.479	19.36	0.3735	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,541.19880	1,898.479	19.36	0.6265	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			826.38750	663.842	19.47	0.3624	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,609.38750	1,973.842	19.47	0.6376	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12990		0.13350			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12990		0.13350			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13000		0.13360			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.68700		9.76650			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.83510		9.91570			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.97640		10.05620			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	238
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			13.04510	12.506	19.14	0.0421	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,356.54510	1,435.506	19.14	0.9579	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			13.56950	12.948	19.06	0.0435	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,337.06950	1,415.948	19.06	0.9565	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			13.30440	12.725	19.10	0.0428	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,346.80440	1,425.725	19.10	0.9572	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			114.69210	104.878	16.95	0.1843	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,138.99210	1,209.778	16.95	0.8157	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			113.28520	103.595	16.97	0.1824	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,147.58520	1,218.495	16.97	0.8176	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			111.89540	102.330	16.98	0.1805	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,156.19540	1,227.230	16.98	0.8195	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			309.38940	291.669	15.98	0.3523	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			833.18940	895.269	15.98	0.6477	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			306.66680	289.123	16.00	0.3499	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			840.46680	902.723	16.00	0.6501	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			312.13910	294.238	15.97	0.3548	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			825.93910	887.838	15.97	0.6452	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	238
PULA / R	On	13/03/2017	Foreign Exchange Future			1.28710		1.30670			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30880		1.32860			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32580		1.34550			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,133.00000	1,329.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,233.00000	1,429.000		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			1,333.00000	1,529.000		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			514.00000	712.000		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			614.00000	812.000		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			714.00000	912.000		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			145.00000	342.000		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			245.00000	442.000		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			345.00000	542.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22860		1.21240			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.23180		1.21570			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.23500		1.21890			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,095
Total QUANTO £ / \$												0.00	0	8,095
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06750		1.05080			0.0000	21,350.00	20	743
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07300		1.05630			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07850		1.06170			0.0000	0.00	0	0
Total QUANTO € / \$ Future												21,350.00	20	26,095
Total QUANTO € / \$												21,350.00	20	26,095
RAIN	On	13/03/2017	Foreign Exchange Future			22,756.69000		23,164.21000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			9.55540		9.73750			0.0000	3,602,385.80	377	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.73390		9.91740			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												3,602,385.80	377	35
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			15.77960	11.674	19.26	0.0399	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,268.27960	1,446.274	19.26	0.9601	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			15.46880	11.470	19.30	0.0392	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,277.96880	1,456.070	19.30	0.9608	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			15.16470	11.272	19.34	0.0385	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,287.66470	1,465.871	19.34	0.9615	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			190.88080	149.924	16.25	0.2534	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			783.48080	926.024	16.25	0.7466	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			188.62390	148.120	16.27	0.2508	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			791.22390	934.220	16.27	0.7492	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			186.39550	146.339	16.29	0.2483	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			798.99550	942.439	16.29	0.7517	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												3,602,385.80	377	35
TRY / R	On	13/03/2017	Foreign Exchange Future			3.56650		3.52790			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.54320		3.49980			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.93640	1.556	32.06	0.0103	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,333.03640	1,295.056	32.06	0.9897	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.89080	1.485	32.06	0.0099	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,342.99080	1,304.985	32.06	0.9901	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.84720	1.418	32.06	0.0094	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,352.94720	1,314.918	32.06	0.9906	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			15.12050	18.254	19.88	0.0896	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			775.32050	735.054	19.88	0.9104	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			14.54210	17.581	19.88	0.0868	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			784.74210	744.381	19.88	0.9132	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			13.98380	16.932	19.89	0.0841	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			794.18380	753.731	19.89	0.9159	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	83
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.31770		1.34650			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.26000		1.28920			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.21070		1.23920			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1,053,438,157.40	76,659	1,057,558
Total Options									1,565,784.30	3,269	1,278,868
Grand Total:									1,055,003,941.70	79,928	2,336,426