



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/12/2016 Foreign Exchange Future			14.07980		13.96260			0.0000	0.00	0	0
\$ / R On 29/12/2016 Foreign Exchange Future			14.07040		13.96340			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			14.08400		13.96800			0.0000	0.00	0	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			14.10280		13.99110			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.10820		13.99760			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			14.11920		14.01080			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.12200		14.01410			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.12750		14.02070			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			14.13570		14.03060			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.14120		14.03660			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.14670		14.04210			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			14.15490		14.05040			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			14.15760		14.05320			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			14.20290		14.10000			0.0000	0.00	0	340
\$ / R On 27/02/2017 Foreign Exchange Future			14.22960		14.12710			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			14.23230		14.12980			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			14.23490		14.13240			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			14.26650		14.16410			0.0000	233,956,333.50	16,399	446,343
\$ / R On 31/03/2017 Foreign Exchange Future			14.31390		14.21210			0.0000	0.00	0	1,561
\$ / R On 11/04/2017 Foreign Exchange Future			14.34360		14.24160			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			14.34630		14.24430			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			14.34900		14.24700			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			14.36250		14.26040			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.37060		14.26850			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.38140		14.27920			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.52990		14.42700			0.0000	0.00	0	202,441
\$ / R	On	12/07/2017	Foreign Exchange Future			14.59210		14.48890			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.61660		14.51310			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.77670		14.67190			0.0000	0.00	0	5,842
\$ / R	On	23/10/2017	Foreign Exchange Future			14.87080		14.76520			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.02080		14.91400			0.0000	0.00	0	15,492
\$ / R	On	19/03/2018	Foreign Exchange Future			15.26680		15.15980			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.51310		15.40610			0.0000	0.00	0	70
Total \$ / R Future												233,956,333.50	16,399	692,661
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			120.53000	66.914	17.38	0.3231	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			143.13000	206.714	17.38	0.6769	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			20.55110	28.935	18.97	0.1523	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			517.15110	418.535	18.97	0.8477	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			125.23490	165.518	16.34	0.4915	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			257.23490	181.518	16.34	0.5085	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			400.40150	469.791	16.15	0.7839	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			109.30150	66.991	16.15	0.2161	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			272.23430	322.024	17.07	0.6141	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			224.63430	163.824	17.07	0.3859	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			2.96840	4.821	25.44	0.0157	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,175.36840	2,066.621	25.44	0.9843	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			185.32320	212.547	17.51	0.4428	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			404.52320	323.347	17.51	0.5572	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			177.25340	201.613	17.74	0.4182	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			443.15340	359.613	17.74	0.5818	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			463.69320	527.326	17.16	0.7403	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			152.99320	109.826	17.16	0.2597	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			288.91140	328.457	17.36	0.5518	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			318.31140	252.757	17.36	0.4482	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			286.56370	322.719	17.55	0.5324	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			349.96370	281.519	17.55	0.4676	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			15.85380	15.431	21.65	0.0417	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,869.25380	1,764.231	21.65	0.9583	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			453.58720	509.321	17.43	0.6846	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			211.48720	162.621	17.43	0.3154	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			192.89800	213.111	18.34	0.3854	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			560.79800	476.411	18.34	0.6146	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			282.88840	314.554	17.70	0.4993	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			412.48840	339.654	17.70	0.5007	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			377.10370	422.597	17.56	0.5973	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			303.90370	244.997	17.56	0.4027	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	31/01/2017	Foreign Exchange Option	14.15	Call		301.07750	334.559	17.70	0.5153	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		397.87750	326.959	17.70	0.4847	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		82.25570	86.634	19.76	0.1782	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		1,099.05570	999.034	19.76	0.8218	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		327.49670	356.992	18.37	0.4694	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		547.49670	474.092	18.37	0.5306	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		147.31030	157.328	19.82	0.2472	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		1,077.31030	984.428	19.82	0.7528	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		654.67950	712.003	17.70	0.6914	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		267.57950	222.403	17.70	0.3086	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		413.49860	448.438	18.26	0.5165	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		513.69860	446.138	18.26	0.4835	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		475.10510	517.561	18.19	0.5635	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		442.70510	382.661	18.19	0.4365	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		122.35460	131.270	21.37	0.1772	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,698.25460	1,604.770	21.37	0.8228	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		115.63030	124.008	21.46	0.1687	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,751.53030	1,657.508	21.46	0.8313	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		95.79350	102.602	21.78	0.1431	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,931.69350	1,836.102	21.78	0.8569	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		77.94430	83.364	22.13	0.1192	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,133.84430	2,036.864	22.13	0.8808	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call		60.07830	64.137	22.57	0.0943	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put		2,395.97830	2,297.637	22.57	0.9057	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		47.74650	50.891	22.97	0.0765	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,633.64650	2,534.391	22.97	0.9235	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		38.06780	40.513	23.37	0.0621	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,873.96780	2,774.013	23.37	0.9379	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		29.82420	30.626	23.85	0.0480	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,175.72420	3,074.126	23.85	0.9520	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		13.26920	11.752	25.57	0.0194	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,279.16920	4,175.252	25.57	0.9806	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		13.11550	11.657	25.59	0.0193	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,289.01550	4,185.157	25.59	0.9807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		6.73520	6.093	25.76	0.0107	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,842.63520	4,739.593	25.76	0.9893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		4.22040	3.741	25.76	0.0069	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,220.12040	5,117.241	25.76	0.9931	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		0.36660	0.289	25.76	0.0006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put		7,076.26660	6,973.789	25.76	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		0.28590	0.223	25.76	0.0005	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,256.18590	7,153.723	25.76	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,991.66060	2,089.730	19.72	0.9583	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		27.56060	23.230	19.72	0.0417	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		1,705.58500	1,802.427	18.88	0.9370	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		41.48500	35.927	18.88	0.0630	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,257.92790	1,345.109	17.92	0.8736	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			93.82790	78.609	17.92	0.1264	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			1,233.13330	1,319.555	17.92	0.8678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			99.03330	83.055	17.92	0.1322	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			1,176.12200	1,260.689	17.92	0.8538	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			112.02200	94.189	17.92	0.1462	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,058.16840	1,138.361	17.92	0.8206	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			144.06840	121.861	17.92	0.1794	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			876.56000	947.378	17.93	0.7568	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			212.46000	180.878	17.93	0.2432	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			779.34190	843.569	18.03	0.7131	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			265.24190	227.068	18.03	0.2869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			748.60660	810.939	18.08	0.6979	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			284.50660	244.440	18.08	0.3021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			718.71590	779.143	18.13	0.6824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			304.61590	262.643	18.13	0.3176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			581.87100	632.751	18.38	0.6030	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			417.77100	366.251	18.38	0.3970	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			532.94840	580.067	18.48	0.5708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			468.84840	413.567	18.48	0.4292	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			447.65990	485.663	18.72	0.5070	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			583.55990	519.163	18.72	0.4930	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			410.08370	444.866	18.90	0.4760	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			645.98370	578.366	18.90	0.5240	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			395.86420	429.407	18.97	0.4639	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			671.76420	602.907	18.97	0.5361	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			375.37060	407.106	19.08	0.4460	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			711.27060	640.606	19.08	0.5540	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			328.32460	355.827	19.35	0.4030	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			814.22460	739.327	19.35	0.5970	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			259.78830	280.784	19.81	0.3351	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,005.68830	924.284	19.81	0.6649	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			248.38160	268.198	19.91	0.3230	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,044.28160	961.698	19.91	0.6770	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			239.61340	258.586	19.98	0.3136	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,075.51340	992.086	19.98	0.6864	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			219.01560	236.000	20.17	0.2911	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,154.91560	1,069.500	20.17	0.7089	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			194.86830	209.517	20.41	0.2639	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,260.76830	1,173.016	20.41	0.7361	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			176.55500	189.430	20.62	0.2425	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,352.45500	1,262.931	20.62	0.7575	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			174.97920	187.702	20.64	0.2407	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,360.87920	1,271.201	20.64	0.7593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			173.41780	185.990	20.66	0.2388	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,369.31780	1,279.490	20.66	0.7612	0.00	0	7,160

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			155.76980	166.643	20.89	0.2176	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,471.66980	1,380.143	20.89	0.7824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			153.01490	163.624	20.92	0.2142	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,488.91490	1,397.124	20.92	0.7858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			127.05520	136.343	21.30	0.1830	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,662.95520	1,569.843	21.30	0.8170	0.00	0	6,370
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			411.81780	446.249	19.53	0.4375	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			819.71780	752.349	19.53	0.5625	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			742.92750	800.028	18.60	0.6295	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			441.32750	396.428	18.60	0.3705	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			742.09670	798.963	18.62	0.6271	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			447.79670	402.663	18.62	0.3729	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			78.17730	83.917	23.18	0.1015	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,853.87730	2,757.617	23.18	0.8985	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			752.07810	809.289	18.63	0.6300	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			445.07810	400.288	18.63	0.3700	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			563.04670	605.795	19.09	0.5145	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			692.64670	633.295	19.09	0.4855	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			608.67630	654.555	19.03	0.5372	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			650.17630	593.955	19.03	0.4628	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			718.75760	771.643	18.76	0.5931	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			539.55760	490.243	18.76	0.4069	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			373.15140	400.845	20.10	0.3688	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,153.95140	1,079.445	20.10	0.6312	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			123.29280	131.880	22.49	0.1443	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,514.09280	2,420.480	22.49	0.8557	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			875.92650	937.723	18.41	0.6694	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			396.72650	356.323	18.41	0.3306	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			976.93050	1,035.545	18.60	0.6370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			549.93050	505.645	18.60	0.3630	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			921.60770	977.363	18.73	0.6138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			604.60770	557.463	18.73	0.3862	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			887.82730	941.771	18.81	0.5991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			136.15410	118.442	17.62	0.1258	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,624.11810	1,706.644	17.90	0.8290	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			197.11810	176.744	17.90	0.1710	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,067.92270	1,130.983	18.40	0.6728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			470.92270	431.083	18.40	0.3272	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,318.66190	4,219.635	25.00	0.9096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			49.71980	53.425	25.44	0.0523	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,332.71980	5,233.525	25.44	0.9477	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			223.98670	236.760	22.09	0.2021	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,526.98670	2,436.860	22.09	0.7979	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,853.15410	1,938.342	17.62	0.8742	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,743.13310	3,645.259	23.95	0.8867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			115.48120	120.281	24.13	0.1090	0.00	0	1,297

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	18.15	Put			3,838.48120	3,740.381	24.13	0.8910	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			315.82400	334.744	21.38	0.2707	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,988.82400	1,904.844	21.38	0.7293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			95.66190	99.535	25.00	0.0904	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,071.92540	1,986.826	21.49	0.7414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			289.24370	306.400	21.56	0.2515	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,122.24370	2,036.500	21.56	0.7485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			361.98550	382.806	21.04	0.3028	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,784.98550	1,702.906	21.04	0.6972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			120.13310	125.159	23.95	0.1133	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,793.09870	1,710.896	21.06	0.6985	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			333.71950	353.812	21.26	0.2834	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,906.71950	1,823.912	21.26	0.7166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			430.62000	456.045	20.56	0.3498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,523.62000	1,446.145	20.56	0.6502	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			298.92540	316.726	21.49	0.2586	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,531.34500	1,453.720	20.58	0.6517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			375.48060	397.216	20.94	0.3123	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,728.48060	1,647.316	20.94	0.6877	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			458.95910	486.252	20.39	0.3685	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,431.95910	1,356.352	20.39	0.6315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			360.09870	380.796	21.06	0.3015	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,508.20910	1,431.042	20.54	0.6471	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			432.90800	458.487	20.55	0.3514	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,515.90800	1,438.586	20.55	0.6486	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			819.07690	869.196	18.99	0.5678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			722.07690	669.296	18.99	0.4322	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			428.34500	453.620	20.58	0.3483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			820.10730	762.958	19.20	0.4671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			604.47970	641.726	19.70	0.4568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,067.47970	1,001.826	19.70	0.5432	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			911.84480	967.080	18.75	0.6096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			614.84480	567.180	18.75	0.3904	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			435.20910	460.942	20.54	0.3529	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			640.82730	591.871	18.81	0.4009	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			864.36450	917.025	18.87	0.5886	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			667.36450	617.125	18.87	0.4114	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,045.90730	1,107.916	18.44	0.6644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			488.90730	448.016	18.44	0.3356	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			747.10730	792.858	19.20	0.5329	0.00	0	2,500
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,085.97640	1,147.119	18.54	0.6536	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			547.07640	505.019	18.54	0.3464	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			158.03490	163.831	23.65	0.1359	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,649.13490	3,551.731	23.65	0.8641	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			833.36190	880.661	19.27	0.5397	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			880.26190	824.061	19.27	0.4603	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,424.03390	1,496.263	18.37	0.7020	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			512.13390	479.563	18.37	0.2980	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,177.08500	1,237.012	18.76	0.6250	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			725.18500	680.312	18.76	0.3750	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,061.69580	1,116.341	19.06	0.5831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			187.12180	175.579	17.40	0.1445	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			254.22600	235.788	17.72	0.1796	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,652.16830	1,731.132	18.16	0.7594	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			380.26830	354.432	18.16	0.2406	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			326.55790	341.596	22.40	0.2270	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,044.65790	2,954.896	22.40	0.7730	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,109.02180	2,202.279	17.40	0.8555	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,594.82020	3,499.287	23.20	0.8131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.06	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,328.10000	985,223.300	25.06	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			375.17800	393.271	22.02	0.2563	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,733.27800	2,646.571	22.02	0.7437	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,926.12600	2,012.488	17.72	0.8204	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,027.15690	2,937.552	22.38	0.7715	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			327.80460	342.921	22.39	0.2277	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,035.90460	2,946.221	22.39	0.7723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			481.86800	506.519	21.34	0.3170	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,209.96800	2,129.819	21.34	0.6830	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			266.72020	275.987	23.20	0.1869	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,538.75510	2,454.256	21.77	0.7230	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			379.59920	397.972	21.98	0.2589	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,707.69920	2,621.272	21.98	0.7411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,129.57010	1,187.368	18.88	0.6082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			777.67010	730.668	18.88	0.3918	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			329.05690	344.252	22.38	0.2285	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			859.79580	809.641	19.06	0.4169	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			969.15470	1,019.393	19.32	0.5472	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			987.25470	932.693	19.32	0.4528	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,430.04680	1,502.469	18.36	0.7037	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			508.14680	475.769	18.36	0.2963	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			410.65510	430.956	21.77	0.2770	0.00	0	110
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,029.24160	1,079.696	19.41	0.5445	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,074.04160	1,018.896	19.41	0.4555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			410.11710	384.557	17.94	0.2266	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			421.13920	394.768	17.97	0.2307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,577.42120	1,649.370	18.48	0.6826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			663.42120	628.570	18.48	0.3174	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			426.71260	439.891	22.85	0.2429	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,572.71260	3,479.091	22.85	0.7571	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,974.11710	2,055.357	17.94	0.7734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,908.35870	2,822.717	22.02	0.7029	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			530.73580	551.802	22.03	0.2963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,916.73580	2,831.002	22.03	0.7037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			529.11920	550.094	22.04	0.2955	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,925.11920	2,839.294	22.04	0.7045	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,955.13920	2,035.568	17.97	0.7693	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,808.33960	2,723.800	21.90	0.6933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			547.25690	569.237	21.93	0.3043	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,833.25690	2,748.437	21.93	0.6957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			540.57160	562.182	21.97	0.3010	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,866.57160	2,781.382	21.97	0.6990	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			532.35870	553.517	22.02	0.2971	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,307.51020	2,229.424	21.24	0.6380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			616.12360	641.868	21.53	0.3367	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,522.12360	2,441.068	21.53	0.6633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			559.20100	581.840	21.85	0.3100	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,775.20100	2,691.040	21.85	0.6900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			552.33960	574.600	21.90	0.3067	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			914.00910	867.044	18.95	0.3892	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,314.57850	1,373.820	18.99	0.6066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			930.57850	883.020	18.99	0.3934	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			801.43520	836.430	20.62	0.4186	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,887.43520	1,815.630	20.62	0.5814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			671.51020	700.224	21.24	0.3620	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			703.79890	667.361	18.54	0.3303	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,495.44720	1,564.752	18.59	0.6611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			731.44720	693.952	18.59	0.3389	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,480.28820	1,548.263	18.61	0.6568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			746.28820	707.463	18.61	0.3432	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,328.00910	1,387.844	18.95	0.6108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,527.79890	1,598.161	18.54	0.6697	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			707.98670	731.854	22.15	0.3343	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,038.18670	2,955.054	22.15	0.6657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			706.16470	729.945	22.16	0.3335	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,046.36470	2,963.145	22.16	0.6665	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			704.34270	728.049	22.17	0.3328	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,054.54270	2,971.249	22.17	0.6672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			874.01130	900.442	22.22	0.3620	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,177.91130	3,097.342	22.22	0.6380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,392.94330	2,471.472	18.82	0.7502	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			626.84330	598.372	18.82	0.2498	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			877.99000	904.559	22.21	0.3634	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,161.89000	3,081.459	22.21	0.6366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			876.00120	902.498	22.22	0.3627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,169.90120	3,089.398	22.22	0.6373	0.00	0	0
Total \$ / R Option												0.00	0	1,209,379

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											233,956,333.50	16,399	1,902,040
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			14.26650		14.16410			0.0000	0.00	0	520
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.52990		14.42700			0.0000	0.00	0	54
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			14.77670		14.67190			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	574
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			3,841.06260	4,088.207	23.35	0.0626	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			286,431.06260	276,438.206	23.35	0.9374	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			3,806.77830	4,051.293	23.37	0.0621	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			287,396.77830	277,401.294	23.37	0.9379	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			3,776.31830	4,014.820	23.38	0.0616	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			288,366.31830	278,364.820	23.38	0.9384	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			27,234.08390	28,836.725	21.68	0.2390	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			221,534.08390	212,846.725	21.68	0.7610	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			27,085.43490	28,678.291	21.69	0.2379	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			222,385.43490	213,688.291	21.69	0.7621	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			26,937.94820	28,520.767	21.70	0.2368	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			223,237.94820	214,530.767	21.70	0.7632	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			80,327.23930	84,535.929	19.83	0.4772	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			127,137.23930	120,865.929	19.83	0.5228	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			79,993.61720	84,184.421	19.85	0.4757	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			127,803.61720	121,514.421	19.85	0.5243	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			79,660.92480	83,834.895	19.86	0.4743	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			128,470.92480	122,164.895	19.86	0.5257	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	574
£ / R	On 06/01/2017	Foreign Exchange Future			17.37340		17.31420			0.0000	0.00	0	0
£ / R	On 31/01/2017	Foreign Exchange Future			17.46920		17.43010			0.0000	0.00	0	30
£ / R	On 28/02/2017	Foreign Exchange Future			17.57160		17.53560			0.0000	0.00	0	48
£ / R	On 13/03/2017	Foreign Exchange Future			17.61850		17.58260			0.0000	70,474.00	4	44,174
£ / R	On 31/03/2017	Foreign Exchange Future			17.68410		17.64980			0.0000	0.00	0	89
£ / R	On 25/04/2017	Foreign Exchange Future			17.78090		17.74610			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			17.98610		17.95090			0.0000	0.00	0	32,002
£ / R	On 18/09/2017	Foreign Exchange Future			18.33560		18.29980			0.0000	0.00	0	17
£ / R	On 18/12/2017	Foreign Exchange Future			18.68720		18.65090			0.0000	0.00	0	5,698
Total £ / R Future											70,474.00	4	82,131
£ / R	On 06/01/2017	Foreign Exchange Option	17.42	Call			271.35830	290.108	22.24	0.4853	0.00	0	0
£ / R	On 06/01/2017	Foreign Exchange Option	17.42	Put			377.15830	336.708	22.24	0.5147	0.00	0	0
£ / R	On 31/01/2017	Foreign Exchange Option	16.86	Call			791.79750	817.166	19.78	0.7173	0.00	0	0
£ / R	On 31/01/2017	Foreign Exchange Option	16.86	Put			221.69750	207.965	19.78	0.2827	0.00	0	0
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Call			476.10500	483.119	20.63	0.4375	0.00	0	0
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Put			830.50500	801.519	20.63	0.5625	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	17.00	Call			968.60380	985.882	19.34	0.6692	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			386.00380	367.382	19.34	0.3308	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			366.95040	371.048	21.48	0.3329	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,284.35040	1,252.549	21.48	0.6671	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			262.15850	264.285	22.24	0.2520	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			1,679.55850	1,645.785	22.24	0.7480	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			19.02730	18.964	30.23	0.0214	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,186.42730	6,150.464	30.23	0.9786	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			18.87760	18.814	30.23	0.0212	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,196.27760	6,160.314	30.23	0.9788	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			61.24550	60.654	24.39	0.0707	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,478.64550	3,442.154	24.39	0.9293	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			19.17820	19.115	30.23	0.0215	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,176.57820	6,140.615	30.23	0.9785	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			542.94070	551.937	20.81	0.4203	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,073.14070	1,047.837	20.81	0.5797	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			12.19820	13.087	23.18	0.0159	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,246.09820	6,212.187	23.18	0.9841	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			78.47660	79.544	25.39	0.0615	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,167.57660	6,133.444	25.39	0.9385	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			79.32240	80.402	25.39	0.0620	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,148.42240	6,114.302	25.39	0.9380	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			78.89840	79.972	25.39	0.0618	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,157.99840	6,123.872	25.39	0.9382	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,313.54730	1,332.651	18.67	0.5761	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,023.74730	1,007.051	18.67	0.4239	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,322.64390	1,341.843	18.65	0.5788	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,012.84390	996.243	18.65	0.4212	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,318.08520	1,337.240	18.66	0.5774	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,018.28520	1,001.640	18.66	0.4226	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			244.16290	247.855	23.62	0.1253	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,753.26290	6,720.656	23.62	0.8747	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			245.81060	249.525	23.62	0.1260	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,734.91060	6,702.325	23.62	0.8740	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			244.98550	248.689	23.62	0.1257	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,744.08550	6,711.489	23.62	0.8743	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												70,474.00	4	85,631
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12173		0.12119			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12457		0.12403			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12730		0.12675			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,081
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			79.63420	80.578	24.34	0.1226	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			1,960.23420	1,907.578	24.34	0.8774	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			21.17560	20.938	24.34	0.0389	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,901.77560	2,847.938	24.34	0.9611	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			4.76020	4.560	24.34	0.0100	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,885.36020	3,831.560	24.34	0.9900	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			151.43220	151.447	23.80	0.1512	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,748.73220	2,694.747	23.80	0.8488	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			69.30570	68.455	23.80	0.0780	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,666.60570	3,611.755	23.80	0.9220	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			30.01840	29.204	23.80	0.0373	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,627.31840	4,572.504	23.80	0.9627	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			317.68830	324.799	23.41	0.2376	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,642.98830	2,594.599	23.41	0.7624	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			197.31130	201.583	24.12	0.1590	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,522.61130	3,471.383	24.12	0.8410	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			122.69090	125.217	24.75	0.1053	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,447.99090	4,395.017	24.75	0.8947	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,081
€ / R	On	23/01/2017	Foreign Exchange Future			14.81280		14.67930			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.82040		14.68740			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.84220		14.70900			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.92590		14.79490			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.93990		14.80870			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.98440		14.85330			0.0000	1,873,050.00	125	87,531
€ / R	On	15/03/2017	Foreign Exchange Future			14.99120		14.86010			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			15.04700		14.91670			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.33630		15.20340			0.0000	0.00	0	79,717
€ / R	On	18/09/2017	Foreign Exchange Future			15.67500		15.53840			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			16.01850		15.87920			0.0000	0.00	0	0
Total € / R Future												1,873,050.00	125	170,874
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			206.85850	249.346	16.83	0.4577	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			437.55850	346.546	16.83	0.5423	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			256.98970	308.727	16.83	0.5157	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			379.58970	298.327	16.83	0.4843	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			144.56320	168.925	17.66	0.3119	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			735.56320	626.725	17.66	0.6881	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			151.31030	167.773	18.43	0.2527	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,116.41030	1,001.873	18.43	0.7473	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			308.74150	347.642	17.50	0.4346	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			670.04150	577.742	17.50	0.5654	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,864.94820	3,735.155	24.35	0.9695	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			18.18650	19.586	24.41	0.0305	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	18.71	Put			3,874.88650	3,745.186	24.41	0.9695	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			51.24010	51.249	20.11	0.0823	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			168.52220	186.422	18.97	0.2453	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,367.94010	2,236.849	20.11	0.9177	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			18.31090	19.525	24.30	0.0305	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,855.01090	3,725.125	24.30	0.9695	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,315.22220	1,202.022	18.97	0.7547	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			18.24820	19.555	24.35	0.0305	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			799.86040	889.419	17.09	0.7327	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			246.56040	205.019	17.09	0.2673	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			518.14920	583.388	17.36	0.5763	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			464.84920	398.988	17.36	0.4237	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			420.07070	470.099	17.63	0.4950	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			619.97070	538.899	17.63	0.5050	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			434.50280	482.291	17.96	0.4699	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			737.80280	655.291	17.96	0.5301	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			87.69550	81.772	21.73	0.0817	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,064.29550	3,925.472	21.73	0.9183	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			87.31420	81.336	21.74	0.0813	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,476.62360	1,369.014	18.74	0.6480	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,073.91420	3,935.036	21.74	0.9187	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			86.93350	80.901	21.75	0.0809	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,083.53350	3,944.601	21.75	0.9191	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,387.51530	1,488.267	17.37	0.7721	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			294.11530	261.967	17.37	0.2279	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			420.02360	445.313	18.74	0.3520	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,164.87210	4,023.483	22.42	0.8486	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			224.19370	219.498	22.38	0.1521	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,145.79370	4,004.498	22.38	0.8479	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			223.73020	218.989	22.40	0.1518	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,155.33020	4,013.989	22.40	0.8482	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			223.27210	218.483	22.42	0.1514	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,745.68430	2,622.488	20.13	0.6921	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,781.83210	5,646.341	24.45	0.8581	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			558.38470	574.714	20.11	0.3096	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,729.18470	2,606.214	20.11	0.6904	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			556.62840	572.845	20.12	0.3087	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,737.42840	2,614.345	20.12	0.6913	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			554.88430	570.988	20.13	0.3079	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			251.03210	254.841	24.45	0.1419	0.00	0	0
Total € / R Option												0.00	0	3,180
Total € / R												1,873,050.00	125	174,054
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.27910		10.26170			0.0000	10,279.10	1	19,207
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.44570		10.42910			0.0000	0.00	0	102

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 Future			10.60370		10.58680			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.76000		10.74320			0.0000	0.00	0	0
Total AU\$ / R Future												10,279.10	1	19,309
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,711.74390	1,693.419	17.67	0.9623	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			13.85900	12.897	17.60	0.0388	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,692.15900	1,673.797	17.60	0.9612	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			13.64960	12.707	17.63	0.0382	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,701.94960	1,683.607	17.63	0.9618	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			13.44390	12.519	17.67	0.0377	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,695.96510	1,677.486	16.27	0.8857	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			64.30670	62.443	16.29	0.1131	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,705.20670	1,686.743	16.29	0.8869	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			65.83280	63.937	16.26	0.1155	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,686.73280	1,668.237	16.26	0.8845	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			65.06510	63.186	16.27	0.1143	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			140.63700	139.845	16.42	0.1828	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,723.83700	1,706.145	16.42	0.8172	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			139.48620	138.687	16.44	0.1815	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,732.68620	1,714.987	16.44	0.8185	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			138.34560	137.541	16.45	0.1802	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,741.54560	1,723.841	16.45	0.8198	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,418.67780	1,404.370	16.00	0.7046	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			289.92740	292.391	16.01	0.2938	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,426.72740	1,412.391	16.01	0.7062	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			293.84590	296.364	15.98	0.2971	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,410.64590	1,396.364	15.98	0.7029	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			291.87780	294.370	16.00	0.2954	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,279.10	1	19,309
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.57830		10.59520			0.0000	1,692,528.00	160	69
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.78590		10.80390			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.98180		10.99930			0.0000	0.00	0	0
Total CAD/ R Future												1,692,528.00	160	69
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			10.59090	10.208	20.01	0.0276	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,145.39090	2,161.908	20.01	0.9724	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			10.57370	10.181	20.07	0.0275	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,155.37370	2,171.881	20.07	0.9725	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			10.55660	10.154	20.13	0.0273	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,165.35660	2,181.854	20.13	0.9727	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			206.84540	199.524	17.40	0.2652	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,132.94540	1,143.624	17.40	0.7348	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	11.74	Call			204.94130	197.661	17.42	0.2631	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,141.04130	1,151.761	17.42	0.7369	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			203.05750	195.815	17.44	0.2611	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,149.15750	1,159.915	17.44	0.7389	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			492.50270	484.068	16.30	0.4518	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			773.20270	782.268	16.30	0.5482	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			488.96310	480.559	16.31	0.4494	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			779.66310	788.759	16.31	0.5506	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			485.44720	477.071	16.32	0.4470	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			786.14720	795.271	16.32	0.5530	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												1,692,528.00	160	69
CHF / R	On	13/03/2017	Foreign Exchange Future			13.99010		13.90910			0.0000	1,720,782.30	123	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			14.33730		14.25680			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.67370		14.58990			0.0000	0.00	0	0
Total CHF / R Future												1,720,782.30	123	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			27.46460	25.131	23.49	0.0416	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,168.36460	3,085.031	23.49	0.9584	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			27.58210	25.219	23.56	0.0416	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,178.48210	3,095.119	23.56	0.9584	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			27.69930	25.308	23.63	0.0416	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,188.59930	3,105.208	23.63	0.9584	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			312.02970	324.206	21.08	0.2696	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,925.22970	1,856.906	21.08	0.7304	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			310.30410	322.398	21.09	0.2683	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,933.50410	1,865.098	21.09	0.7317	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			308.58860	320.598	21.11	0.2670	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,941.78860	1,873.298	21.11	0.7330	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			690.42220	713.345	19.97	0.4255	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,480.52220	1,419.645	19.97	0.5745	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			687.60340	710.360	19.98	0.4241	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,487.70340	1,426.660	19.98	0.5759	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			684.79720	707.383	19.99	0.4227	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,494.89720	1,433.683	19.99	0.5773	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,720,782.30	123	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			2.02350		2.01520			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			2.03910		2.03310			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.05650		2.05080			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 CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			29.02970	29.459	23.14	0.0350	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,677.02970	4,594.459	23.14	0.9650	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			29.67780	30.143	23.61	0.0352	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,777.67780	4,695.143	23.61	0.9648	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			30.33900	30.840	24.07	0.0353	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,878.33900	4,795.840	24.07	0.9647	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			344.72130	352.818	18.85	0.2379	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,613.72130	2,561.818	18.85	0.7621	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			377.93350	387.445	18.70	0.2571	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,446.93350	2,396.445	18.70	0.7429	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			360.93290	369.279	18.76	0.2472	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,529.93290	2,478.279	18.76	0.7528	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,946.19600	1,909.245	18.38	0.5915	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			918.75110	940.594	18.30	0.4309	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,810.75110	1,775.594	18.30	0.5691	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			885.28230	906.187	18.33	0.4195	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,877.28230	1,841.187	18.33	0.5805	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			854.19600	874.245	18.38	0.4085	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			2.01870		2.00080			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.06700		2.04890			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			73.93430	84.589	19.48	0.1001	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,865.93430	2,697.589	19.48	0.8999	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			84.98950	97.306	19.16	0.1140	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,676.98950	2,510.306	19.16	0.8860	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			79.24530	90.697	19.32	0.1068	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,771.24530	2,603.697	19.32	0.8932	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			522.90560	574.906	17.61	0.3558	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,833.90560	1,704.906	17.61	0.6442	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			575.72540	632.367	17.48	0.3827	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,686.72540	1,562.367	17.48	0.6173	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			548.72260	603.007	17.55	0.3691	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,759.72260	1,633.007	17.55	0.6309	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			1.83790		1.82500			0.0000	0.00	0	15,930

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 Future			1.87070		1.85820			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.90130		1.88830			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			67.38230	72.118	22.57	0.0841	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,217.38230	3,093.118	22.57	0.9159	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			63.01630	67.359	22.72	0.0790	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,313.01630	3,188.359	22.72	0.9210	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			58.96330	62.944	22.87	0.0742	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,408.96330	3,283.944	22.87	0.9258	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			556.19710	593.199	19.55	0.3646	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,774.19710	1,686.200	19.55	0.6354	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			606.86270	647.286	19.32	0.3909	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,624.86270	1,540.286	19.32	0.6091	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			580.95180	619.633	19.44	0.3775	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,698.95180	1,612.634	19.44	0.6225	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			944.12430	996.393	19.17	0.4594	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,661.12430	1,583.393	19.17	0.5406	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,011.30560	1,067.488	19.01	0.4835	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,528.30560	1,454.488	19.01	0.5165	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			977.13700	1,031.349	19.09	0.4713	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,594.13700	1,518.349	19.09	0.5287	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			0.13720		0.13640			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13720		0.13550			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13760		0.13540			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			9.83150		9.78460			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.98360		9.93730			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.12650		10.07920			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	58
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			28.79230	30.845	17.98	0.0838	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,334.19230	1,289.345	17.98	0.9162	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			28.31970	30.337	18.01	0.0825	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,343.71970	1,298.837	18.01	0.9175	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			27.85550	29.838	18.03	0.0813	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,353.25550	1,308.338	18.03	0.9187	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			149.13660	158.359	17.02	0.2395	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	19/06/2017	Foreign Exchange Option	10.94	Put			1,151.83660	1,114.759	17.02	0.7605	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			147.56710	156.690	17.04	0.2374	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,160.26710	1,123.090	17.04	0.7626	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			145.94140	155.036	17.05	0.2353	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,168.64140	1,131.436	17.05	0.7647	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			362.42470	379.404	16.29	0.4041	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			863.22470	832.904	16.29	0.5959	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			359.45020	376.291	16.30	0.4016	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			870.25020	839.791	16.30	0.5984	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			365.41900	382.541	16.28	0.4066	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			856.21900	826.041	16.28	0.5934	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	58
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31490		1.31130			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33670		1.33420			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.35350		1.34670			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,087.00000	1,051.000		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			1,187.00000	1,151.000		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			1,287.00000	1,251.000		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			458.00000	433.000		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			558.00000	533.000		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			658.00000	633.000		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			133.00000	65.000		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			233.00000	165.000		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			333.00000	265.000		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			1.23500		1.24130			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.23790		1.24430			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24080		1.24730			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 QUANTO £ / \$ Future											0.00	0	8,095
Total QUANTO £ / \$											0.00	0	8,095
QUANTO €On	13/03/2017	Foreign Exchange Future			1.05030		1.04870			0.0000	0.00	0	12
QUANTO €On	19/06/2017	Foreign Exchange Future			1.05550		1.05380			0.0000	0.00	0	25,352
QUANTO €On	18/09/2017	Foreign Exchange Future			1.06080		1.05910			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,364
Total QUANTO € / \$											0.00	0	25,364
RAIN	On	13/03/2017	Foreign Exchange Future		23,537.54000		23,388.95000			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		9.84220		9.80720			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future		10.02230		9.98900			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	36
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		32.41950	33.016	17.12	0.0922	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		1,215.21950	1,180.816	17.12	0.9078	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		31.87080	32.456	17.15	0.0908	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		1,224.67080	1,190.256	17.15	0.9092	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		31.33140	31.906	17.18	0.0894	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		1,234.13140	1,199.706	17.18	0.9106	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		237.44010	243.971	15.56	0.3514	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		758.44010	731.671	15.56	0.6486	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		234.87010	241.309	15.58	0.3484	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		765.87010	739.009	15.58	0.6516	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		232.32430	238.672	15.60	0.3454	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		773.32430	746.372	15.60	0.6546	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	36
TRY / R	On	13/03/2017	Foreign Exchange Future		3.99590		3.96330			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future		3.97750		3.94270			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		4.97010	4.744	21.67	0.0310	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put		901.67010	868.844	21.67	0.9690	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call		4.97900	4.739	21.85	0.0307	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put		911.67900	878.839	21.85	0.9693	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call		4.98870	4.734	22.03	0.0305	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			921.68870	888.834	22.03	0.9695	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			79.48120	87.175	17.14	0.3045	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			396.78120	369.675	17.14	0.6955	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			77.38010	84.894	17.17	0.2981	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			404.68010	377.394	17.17	0.7019	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			75.33160	82.670	17.21	0.2919	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			412.63160	385.170	17.21	0.7081	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			1.39370		1.38040			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.34040		1.31910			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.28090		1.26850			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												239,323,446.90	16,812	1,022,013
Total Options												0.00	0	1,216,059
Grand Total:												239,323,446.90	16,812	2,238,072