



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: 27/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/01/2017 Foreign Exchange Future			13.47230		13.34160			0.0000	20,343,173.00	1,510	0
\$ / R On 30/01/2017 Foreign Exchange Future			13.47460		13.34160			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.47460		13.33710			0.0000	0.00	0	2,339
\$ / R On 10/02/2017 Foreign Exchange Future			13.49570		13.36080			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.51250		13.37770			0.0000	5,634,712.50	417	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.52450		13.38990			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.52700		13.39230			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.52940		13.39470			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.53660		13.40200			0.0000	676,830.00	50	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.53900		13.40440			0.0000	0.00	0	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.54150		13.40690			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.57190		13.43670			0.0000	750,756,792.30	55,317	371,262
\$ / R On 29/03/2017 Foreign Exchange Future			13.61250		13.47630			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.61760		13.48130			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.64510		13.50870			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.64760		13.51120			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.65010		13.51370			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.66270		13.52620			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.67020		13.53360			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.68020		13.54360			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.68780		13.55110			0.0000	0.00	0	2,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/05/2017	Foreign Exchange Future			13.75860		13.62070			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.81930		13.68040			0.0000	60,597,630.50	4,385	196,971
\$ / R	On	28/06/2017	Foreign Exchange Future			13.84210		13.70280			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.84710		13.70780			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.87750		13.73770			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.90020		13.76000			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.91040		13.77000			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.91540		13.77500			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.92550		13.78490			0.0000	0.00	0	500
\$ / R	On	29/08/2017	Foreign Exchange Future			13.99890		13.85720			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.04950		13.90710			0.0000	7,066,898.50	503	12,405
\$ / R	On	27/09/2017	Foreign Exchange Future			14.07230		13.92950			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.13800		13.99430			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.14820		14.00430			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.22980		14.08420			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.28080		14.13420			0.0000	71,404.00	5	15,497
\$ / R	On	22/12/2017	Foreign Exchange Future			14.29100		14.14420			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.50890		14.36130			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.73310		14.58810			0.0000	0.00	0	70
Total \$ / R Future												845,147,440.80	62,187	619,827
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			0.03420	0.000	12.64	0.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,658.43420	1,527.700	12.64	1.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			15.00030	0.000	12.64	0.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			173.40030	27.700	12.64	1.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			2.06470	0.000	12.64	0.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			460.46470	327.700	12.64	1.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			0.12490	0.000	12.64	0.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			1,068.52490	937.700	12.64	1.0000	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			2.78050	2.944	28.07	0.0232	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			841.18050	708.344	28.07	0.9768	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			8.01940	12.066	24.57	0.0780	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			650.91940	517.466	24.57	0.9220	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			4.58540	6.871	27.19	0.0442	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			817.48540	682.271	27.19	0.9558	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			0.35400	0.417	38.03	0.0026	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,733.25400	1,595.817	38.03	0.9974	0.00	0	0
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			50.38410	79.442	18.29	0.2727	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			489.58410	383.742	18.29	0.7273	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			22.83560	37.166	20.08	0.1188	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			965.13560	844.666	20.08	0.8812	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			4.25630	9.555	23.67	0.0324	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,656.55630	1,527.055	23.67	0.9676	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			128.22350	181.808	17.51	0.4403	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			360.52350	279.308	17.51	0.5597	0.00	0	50,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			92.76750	131.580	18.04	0.3192	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put		552.86750	457.081	18.04	0.6808	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call		134.34920	184.663	17.48	0.4097	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put		432.04920	347.663	17.48	0.5903	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call		0.00000	124.262	18.21	0.3000	5,591,790.00	45,000	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put		0.00000	497.262	18.21	0.7000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call		285.35840	370.889	16.53	0.6550	0.00	0	50,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put		193.05840	143.889	16.53	0.3450	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call		210.13790	281.219	16.82	0.5523	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put		277.83790	214.219	16.82	0.4477	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call		160.49530	217.718	17.16	0.4634	9,797,310.00	45,000	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put		368.19530	290.718	17.16	0.5366	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call		200.64020	267.690	16.92	0.5278	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put		305.94020	238.290	16.92	0.4722	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call		5.86810	9.273	21.95	0.0298	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put		1,811.16810	1,679.873	21.95	0.9702	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		138.80930	186.969	17.46	0.3945	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		476.80930	390.369	17.46	0.6055	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		57.66020	82.074	19.13	0.1976	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		883.26020	773.074	19.13	0.8024	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		78.01920	107.691	18.72	0.2451	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		771.11920	666.191	18.72	0.7549	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,249.03690	1,381.388	16.46	0.9695	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		12.33690	9.488	16.46	0.0305	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		969.96370	1,096.093	16.15	0.9304	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		33.26370	24.193	16.15	0.0696	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		754.27380	870.406	15.90	0.8743	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		67.57380	48.506	15.90	0.1257	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		565.84630	667.224	16.01	0.7863	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		129.14630	95.324	16.01	0.2137	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		545.34560	644.944	16.06	0.7736	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		138.64560	103.044	16.06	0.2264	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		538.61190	637.609	16.07	0.7693	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		141.91190	105.709	16.07	0.2307	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		499.28710	594.612	16.16	0.7428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		162.58710	122.712	16.16	0.2572	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		467.93960	560.123	16.23	0.7199	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		181.23960	138.223	16.23	0.2801	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		437.90030	526.884	16.30	0.6964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		201.20030	154.984	16.30	0.3036	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		409.17510	494.916	16.37	0.6723	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		222.47510	173.016	16.37	0.3277	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		403.58930	488.676	16.39	0.6674	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		226.88930	176.776	16.39	0.3326	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		286.60520	354.474	16.73	0.5477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		349.90520	282.574	16.73	0.4523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		231.45080	288.324	17.10	0.4739	0.00	0	2,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			444.75080	366.424	17.10	0.5261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			215.30370	269.161	17.24	0.4503	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			478.60370	397.261	17.24	0.5497	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			200.19080	251.140	17.39	0.4274	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			513.49080	429.240	17.39	0.5726	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			160.56990	203.458	17.82	0.3630	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			623.86990	531.558	17.82	0.6370	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			138.42640	176.507	18.11	0.3240	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			701.72640	604.607	18.11	0.6760	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			119.25370	152.979	18.40	0.2882	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			782.55370	681.079	18.40	0.7118	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			100.77600	130.615	18.72	0.2527	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			874.07600	768.715	18.72	0.7473	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			87.76310	114.485	18.96	0.2262	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			951.06310	842.585	18.96	0.7738	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			75.24660	98.640	19.22	0.1993	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,038.54660	926.740	19.22	0.8007	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			70.75390	92.923	19.32	0.1894	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,074.05390	961.023	19.32	0.8106	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			64.51430	84.954	19.47	0.1753	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,127.81430	1,013.054	19.47	0.8247	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			53.65280	71.001	19.78	0.1500	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,236.95280	1,119.101	19.78	0.8500	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			51.24190	67.887	19.85	0.1442	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,264.54190	1,145.987	19.85	0.8558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			35.46330	48.190	20.44	0.1063	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,478.76330	1,356.290	20.44	0.8937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			33.65260	46.029	20.51	0.1021	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,506.95260	1,384.129	20.51	0.8979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			30.83100	42.452	20.60	0.0950	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,554.13100	1,430.552	20.60	0.9050	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			28.73820	39.787	20.67	0.0898	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,592.03820	1,467.887	20.67	0.9102	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			24.08890	33.820	20.85	0.0777	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,687.38890	1,561.920	20.85	0.9223	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			19.12370	27.366	21.09	0.0643	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,812.42370	1,685.466	21.09	0.9357	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			15.71510	22.871	21.29	0.0547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,919.01510	1,790.971	21.29	0.9453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			15.43660	22.501	21.31	0.0539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,928.73660	1,800.601	21.31	0.9461	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			15.16300	22.137	21.32	0.0531	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,938.46300	1,810.237	21.32	0.9469	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			12.22880	18.202	21.54	0.0444	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,055.52880	1,926.302	21.54	0.9556	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			11.79770	17.619	21.58	0.0431	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			2,075.09770	1,945.719	21.58	0.9569	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			8.23520	12.727	21.94	0.0320	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,271.53520	2,140.827	21.94	0.9680	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			7.66350	11.928	22.01	0.0301	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,310.96350	2,180.028	22.01	0.9699	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			6.87940	10.825	22.12	0.0275	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,370.17940	2,238.925	22.12	0.9725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			4.80230	7.845	22.49	0.0204	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,568.10230	2,435.945	22.49	0.9796	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			3.57500	5.527	22.88	0.0147	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,786.87500	2,653.627	22.88	0.9853	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			3.25970	4.760	24.26	0.0122	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,066.55970	2,932.860	24.26	0.9878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			3.06090	4.384	25.59	0.0108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,316.36090	3,182.484	25.59	0.9892	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			2.91950	4.105	26.92	0.0098	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,566.21950	3,432.205	26.92	0.9902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			2.80420	3.860	28.56	0.0088	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,876.10420	3,741.960	28.56	0.9912	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.53080	0.919	30.10	0.0022	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,993.83080	4,859.019	30.10	0.9978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.52110	0.903	30.10	0.0022	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,003.82110	4,869.003	30.10	0.9978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.18170	0.334	30.10	0.0009	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,563.48170	5,428.433	30.10	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.08680	0.166	30.10	0.0005	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,943.38680	5,808.266	30.10	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00190	0.004	30.10	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,803.30190	7,668.104	30.10	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00130	0.003	30.10	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,983.30130	7,848.103	30.10	1.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			30.09240	38.438	20.90	0.0761	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,993.79240	1,865.938	20.90	0.9239	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			359.53730	429.370	16.76	0.5617	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			383.23730	316.870	16.76	0.4383	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			96.50140	119.245	19.47	0.2011	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,235.20140	1,121.645	19.47	0.7989	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			257.28150	308.065	17.76	0.4101	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			688.58150	602.965	17.76	0.5899	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			351.69930	415.878	17.10	0.5108	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			500.49930	428.278	17.10	0.4892	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			309.51830	367.949	17.38	0.4669	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			578.31830	500.349	17.38	0.5331	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			257.80000	308.679	17.78	0.4084	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			696.60000	611.079	17.78	0.5916	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			8.44880	12.058	23.73	0.0228	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	12/04/2017	Foreign Exchange Option	17.02	Put			3,517.24880	3,384.458	23.73	0.9772	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			264.43720	316.263	17.78	0.4135	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			690.73720	606.163	17.78	0.5865	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			175.80040	212.790	18.73	0.2934	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,039.60040	940.090	18.73	0.7066	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			200.32140	241.352	18.58	0.3196	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			976.72140	881.152	18.58	0.6804	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			101.69440	125.321	20.18	0.1787	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,618.09440	1,505.121	20.18	0.8213	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			55.12060	68.164	21.30	0.1042	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,201.52060	2,077.964	21.30	0.8958	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			18.87330	26.558	22.85	0.0440	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,145.27330	3,016.358	22.85	0.9560	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			465.18780	544.615	16.86	0.5799	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			421.58780	364.415	16.86	0.4201	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			347.60230	410.087	17.38	0.4763	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			604.00230	529.887	17.38	0.5237	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			259.19070	309.364	18.05	0.3834	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			815.59070	729.164	18.05	0.6166	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			238.24330	284.332	18.36	0.3527	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			917.14330	826.532	18.36	0.6473	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			588.26360	668.517	17.05	0.5962	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			467.56360	409.917	17.05	0.4038	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			82.25380	97.797	21.42	0.1236	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,431.55380	2,309.197	21.42	0.8764	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			516.45870	582.756	17.59	0.5087	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			706.05870	633.456	17.59	0.4913	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			470.63610	532.383	17.82	0.4758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			790.23610	713.083	17.82	0.5242	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			434.97830	493.034	18.01	0.4490	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			680.99890	609.831	17.52	0.4810	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,037.42180	5,900.490	24.83	0.9864	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,153.55480	1,264.722	16.24	0.8089	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			183.15480	155.422	16.24	0.1911	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			951.51350	1,053.547	16.42	0.7409	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			271.11350	234.247	16.42	0.2591	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			531.39890	599.131	17.52	0.5190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,405.14220	4,273.478	24.83	0.9496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			32.57180	39.295	24.83	0.0468	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,502.17180	4,369.995	24.83	0.9532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			20.88730	25.497	24.83	0.0321	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,990.48730	4,856.197	24.83	0.9679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			7.82180	9.790	24.83	0.0136	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,619.47490	2,497.257	21.46	0.8678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			95.89300	111.956	21.55	0.1275	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,675.49300	2,552.656	21.55	0.8725	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	16.73	Call			72.66920	83.727	22.34	0.0974	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,122.26920	2,994.427	22.34	0.9026	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			35.54220	42.778	24.83	0.0504	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,305.83030	2,187.619	20.96	0.8374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			114.54240	133.475	21.17	0.1493	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,434.14240	2,314.175	21.17	0.8507	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			106.92970	124.699	21.32	0.1405	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,526.52970	2,405.399	21.32	0.8595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			99.87490	116.557	21.46	0.1322	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,008.88490	1,895.488	20.48	0.8013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			133.49400	155.260	20.85	0.1707	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,233.09400	2,115.960	20.85	0.8293	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			127.11310	147.936	20.95	0.1635	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,296.71310	2,178.636	20.95	0.8365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			126.23030	146.919	20.96	0.1626	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,982.32660	1,869.417	20.44	0.7977	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			161.56980	187.398	20.45	0.2011	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,991.16980	1,878.098	20.45	0.7989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			160.42410	186.087	20.47	0.1999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,000.02410	1,886.787	20.47	0.8001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			159.28490	184.788	20.48	0.1987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,148.92340	1,055.965	18.70	0.6377	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			251.02020	287.239	19.42	0.2901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,460.62020	1,357.939	19.42	0.7099	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			174.78230	202.465	20.29	0.2150	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,894.38230	1,783.165	20.29	0.7850	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			162.72660	188.717	20.44	0.2023	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			948.72170	864.035	18.22	0.5792	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			390.63000	443.912	18.27	0.4140	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			970.23000	884.611	18.27	0.5860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			371.51950	422.678	18.40	0.3984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,021.11950	933.378	18.40	0.6016	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			329.32340	375.265	18.70	0.3623	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			864.57830	783.734	18.01	0.5510	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			428.78690	486.191	18.05	0.4442	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			878.38690	796.891	18.05	0.5558	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			413.68870	469.481	18.13	0.4324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			913.28870	830.181	18.13	0.5676	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			399.12170	453.335	18.22	0.4208	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,647.50060	2,525.577	21.45	0.8610	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			706.04370	787.182	17.08	0.6111	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			503.24370	445.082	17.08	0.3889	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			110.30060	127.677	21.45	0.1390	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			621.79010	696.251	17.38	0.5600	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			613.99010	549.151	17.38	0.4400	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			562.40960	627.918	17.74	0.5065	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			774.70960	700.419	17.74	0.4935	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			57.81130	65.560	24.52	0.0690	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,300.11130	4,168.060	24.52	0.9310	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			403.95050	452.247	18.73	0.3848	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,203.95050	1,112.047	18.73	0.6152	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			956.01510	1,048.202	16.66	0.6942	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			386.01510	337.802	16.66	0.3058	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			485.68730	541.969	18.29	0.4397	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,015.68730	931.569	18.29	0.5603	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			130.37290	148.216	21.60	0.1455	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,885.37290	2,762.816	21.60	0.8545	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			803.77840	886.431	17.10	0.6224	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			528.77840	471.031	17.10	0.3776	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			714.31460	789.763	17.39	0.5722	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			649.41460	584.263	17.39	0.4278	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			908.96560	993.692	17.08	0.6342	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			551.76560	494.792	17.08	0.3658	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			157.22260	172.441	21.78	0.1527	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,140.02260	3,013.541	21.78	0.8473	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			852.68300	931.361	17.41	0.5887	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			695.58300	631.861	17.41	0.4113	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			848.25240	926.643	17.43	0.5867	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			701.15240	637.143	17.43	0.4133	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			667.57480	732.783	18.07	0.4956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			514.74130	461.363	16.92	0.3383	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,092.90000	985,950.500	24.22	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,424.62800	1,535.868	16.45	0.7889	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			267.52800	236.368	16.45	0.2111	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,256.05430	1,360.796	16.62	0.7421	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			348.95430	311.296	16.62	0.2579	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,021.84130	1,110.863	16.92	0.6617	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,625.38250	3,497.119	22.61	0.8609	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			151.97550	166.053	22.63	0.1386	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,634.87550	3,506.553	22.63	0.8614	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			125.59480	136.543	23.76	0.1136	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,218.49480	4,087.043	23.76	0.8864	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.22	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,266.83140	3,141.096	21.91	0.8411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			172.07190	188.518	21.97	0.1572	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,294.97190	3,169.018	21.97	0.8428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			152.99450	167.190	22.60	0.1396	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,615.89450	3,487.690	22.60	0.8604	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			152.48250	166.619	22.61	0.1391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,306.78370	1,217.358	18.74	0.5878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			224.06570	249.118	21.08	0.2027	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,716.96570	2,599.618	21.08	0.7973	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	16.80	Call			187.15300	206.252	21.57	0.1714	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,080.05300	2,956.752	21.57	0.8286	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			173.93140	190.596	21.91	0.1589	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			980.47480	903.283	18.07	0.5044	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			633.76480	696.333	18.21	0.4769	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,046.66480	966.833	18.21	0.5231	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			586.32320	645.077	18.43	0.4498	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,149.22320	1,065.577	18.43	0.5502	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			523.88370	576.858	18.74	0.4122	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			998.05760	1,085.408	17.07	0.6434	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			568.55760	513.108	17.07	0.3566	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			177.66840	195.547	22.11	0.1587	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,378.16840	3,253.247	22.11	0.8413	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			580.32920	633.866	18.82	0.4181	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,396.02920	1,305.866	18.82	0.5819	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			200.20540	215.339	22.40	0.1621	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,645.90540	3,517.139	22.40	0.8379	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,088.68640	1,177.238	17.05	0.6524	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			584.38640	529.038	17.05	0.3476	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,181.18500	1,274.004	17.04	0.6613	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			596.98500	544.204	17.04	0.3387	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			225.49090	240.746	22.64	0.1681	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,881.29090	3,750.946	22.64	0.8319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,320.80250	1,422.256	16.94	0.6920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			536.60250	491.456	16.94	0.3080	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			284.05890	305.304	21.81	0.2035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,449.85890	3,324.504	21.81	0.7965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,245.09780	2,379.028	15.02	0.9029	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			110.89780	98.228	15.02	0.0971	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,391.36290	1,495.736	16.85	0.7123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			487.16290	444.936	16.85	0.2877	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			292.31710	314.411	21.65	0.2095	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,358.11710	3,233.611	21.65	0.7905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			232.21760	248.071	23.03	0.1656	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,158.01760	4,027.271	23.03	0.8344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			284.86610	306.196	21.79	0.2041	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,440.66610	3,315.396	21.79	0.7959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			330.80290	359.439	21.19	0.2362	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,016.60290	2,898.639	21.19	0.7638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			283.25530	304.416	21.83	0.2030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,459.05530	3,333.616	21.83	0.7970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			294.87330	317.227	21.60	0.2113	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,330.67330	3,206.427	21.60	0.7887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			450.35790	489.863	20.25	0.3087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,316.15790	2,209.063	20.25	0.6913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			288.97000	310.718	21.71	0.2071	0.00	0	33,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,394.77000	3,269.918	21.71	0.7929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			365.32520	397.173	20.88	0.2578	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,781.12520	2,666.373	20.88	0.7422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			933.89360	1,008.538	17.89	0.5503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			979.69360	907.738	17.89	0.4497	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			298.33140	321.403	21.55	0.2139	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,294.13140	3,170.603	21.55	0.7861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			807.29640	873.852	18.34	0.4947	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,203.09640	1,123.052	18.34	0.5053	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,006.24770	1,085.462	17.65	0.5802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			872.04770	804.662	17.65	0.4198	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			410.59690	446.569	20.52	0.2853	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,516.39690	2,405.770	20.52	0.7147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			945.67110	1,020.959	17.85	0.5552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			961.47110	890.159	17.85	0.4448	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			969.43280	1,046.276	17.77	0.5652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			925.23280	855.476	17.77	0.4348	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			817.40000	884.661	18.31	0.4993	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,183.20000	1,103.861	18.31	0.5007	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,303.59600	1,404.321	16.96	0.6869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			549.39600	503.521	16.96	0.3131	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,250.17830	1,346.581	17.05	0.6674	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			605.97830	555.581	17.05	0.3326	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			240.52930	256.873	22.96	0.1699	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,116.32930	3,985.873	22.96	0.8301	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			415.33400	438.512	21.81	0.2448	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,564.03400	3,439.612	21.81	0.7552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			417.26420	440.611	21.78	0.2459	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,545.96420	3,421.711	21.78	0.7541	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			416.29710	439.562	21.80	0.2453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,554.99710	3,430.662	21.80	0.7547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			549.29890	574.873	21.78	0.2788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,661.19890	3,541.773	21.78	0.7212	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			548.20470	573.695	21.79	0.2782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,670.10470	3,550.595	21.79	0.7218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,709.90330	1,804.141	17.70	0.6822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			761.80330	711.041	17.70	0.3178	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			550.39710	576.288	21.77	0.2794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,652.29710	3,533.188	21.77	0.7206	0.00	0	0
Total \$ / R Option												15,389,100.00	90,000	1,628,215
Total \$ / R												860,536,540.80	152,187	2,248,042
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		13.57190		13.43670			0.0000	27,143.80	2	461
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		13.81930		13.68040			0.0000	0.00	0	44
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		14.04950		13.90710			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 \$ / R MAXI Future												27,143.80	2	505
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		292.41760		411.500	26.86	0.0098	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		355,622.41760		342,221.500	26.86	0.9902	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		291.94990		410.535	26.92	0.0098	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		356,621.94990		343,220.535	26.92	0.9902	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		291.47960		409.595	26.97	0.0097	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		357,621.47960		344,219.595	26.97	0.9903	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		8,904.90470		10,403.804	21.71	0.1193	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		277,864.90470		265,473.804	21.71	0.8807	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		8,845.38810		10,335.021	21.73	0.1186	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		278,805.38810		266,405.021	21.73	0.8814	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		8,786.47650		10,266.576	21.74	0.1179	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		279,746.47650		267,336.576	21.74	0.8821	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call		41,908.50100		46,201.450	19.43	0.3436	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put		165,198.50100		155,251.450	19.43	0.6564	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call		41,704.15760		45,977.871	19.45	0.3422	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put		165,994.15760		156,027.871	19.45	0.6578	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call		41,501.36460		45,755.526	19.46	0.3408	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put		166,791.36460		156,805.526	19.46	0.6592	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												27,143.80	2	505
£ / R	On	31/01/2017	Foreign Exchange Future			16.92970		16.77430		0.0000	0.00	0	30	
£ / R	On	28/02/2017	Foreign Exchange Future			17.01930		16.86850		0.0000	0.00	0	48	
£ / R	On	13/03/2017	Foreign Exchange Future			17.06540		16.91380		0.0000	110,105,960.80	6,452	50,204	
£ / R	On	31/03/2017	Foreign Exchange Future			17.12930		16.97660		0.0000	0.00	0	162	
£ / R	On	13/04/2017	Foreign Exchange Future			17.17800		17.02500		0.0000	0.00	0	61	
£ / R	On	25/04/2017	Foreign Exchange Future			17.22320		17.06970		0.0000	0.00	0	73	
£ / R	On	28/04/2017	Foreign Exchange Future			17.23460		17.08090		0.0000	0.00	0	79	
£ / R	On	19/06/2017	Foreign Exchange Future			17.42070		17.26440		0.0000	0.00	0	22,310	
£ / R	On	18/09/2017	Foreign Exchange Future			17.75680		17.59620		0.0000	0.00	0	462	
£ / R	On	18/12/2017	Foreign Exchange Future			18.09840		17.93310		0.0000	0.00	0	5,755	
Total £ / R Future												110,105,960.80	6,452	79,184
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			231.89880	136.819	24.01	0.4299	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			146.19880	206.519	24.01	0.5701	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			128.22090	153.216	22.53	0.2375	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,149.72090	1,023.916	22.53	0.7625	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			447.57900	514.449	20.17	0.5357	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			533.77900	449.049	20.17	0.4643	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			102.58290	119.749	23.01	0.1689	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,688.78290	1,554.349	23.01	0.8311	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			60.50290	71.411	23.87	0.1076	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,146.70290	2,006.011	23.87	0.8924	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1.51270	1.821	33.65	0.0031	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,837.71270	6,686.421	33.65	0.9969	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1.49490	1.799	33.65	0.0031	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,847.69490	6,696.399	33.65	0.9969	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			12.97040	13.594	28.63	0.0220	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,099.17040	3,948.194	28.63	0.9780	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1.53080	1.842	33.65	0.0031	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,827.73080	6,676.442	33.65	0.9969	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,422.64190	1,300.446	21.99	0.7277	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			219.24190	249.746	21.99	0.2723	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			626.94430	699.968	20.02	0.5558	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			631.94430	551.968	20.02	0.4442	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,916.56450	6,765.238	28.44	0.9893	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			6.26450	8.438	28.44	0.0107	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			722.95120	799.695	19.83	0.5745	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			642.05120	565.095	19.83	0.4255	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			20.63490	23.177	25.00	0.0239	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,796.23490	6,642.477	25.00	0.9761	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			20.92930	23.505	25.00	0.0242	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,776.52930	6,622.805	25.00	0.9758	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			20.78160	23.340	25.00	0.0240	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,786.38160	6,632.640	25.00	0.9760	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			910.48050	979.602	19.30	0.4943	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,324.28050	1,232.802	19.30	0.5057	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			917.64360	987.212	19.28	0.4971	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,311.44360	1,220.412	19.28	0.5029	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			914.05520	983.400	19.29	0.4957	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,317.85520	1,226.600	19.29	0.5043	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			140.34530	155.147	23.96	0.0895	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,367.24530	7,216.747	23.96	0.9105	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			141.41910	156.315	23.96	0.0901	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,348.31910	7,197.915	23.96	0.9099	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			140.88120	155.730	23.96	0.0898	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,357.78120	7,207.330	23.96	0.9102	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												110,105,960.80	6,452	82,684
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11810		0.11776			0.0000	0.00	0	362
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12084		0.12048			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12347		0.12310			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,123
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			17.17630	16.821	26.77	0.0390	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,241.37630	2,206.621	26.77	0.9610	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	0.15	Call			2.32670	2.185	26.77	0.0063	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,226.52670	3,191.985	26.77	0.9937	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.23980	0.213	26.77	0.0007	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,224.43980	4,190.013	26.77	0.9993	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			6.15190	5.666	22.79	0.0101	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,958.25190	4,921.666	22.79	0.9899	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			55.91540	54.212	22.79	0.0743	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,008.01540	2,970.212	22.79	0.9257	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			19.32660	18.301	22.79	0.0289	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,971.42660	3,934.301	22.79	0.9711	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			177.93020	176.691	22.60	0.1622	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,868.13020	2,830.191	22.60	0.8378	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			87.95320	86.499	22.60	0.0898	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,778.15320	3,739.999	22.60	0.9102	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			41.60350	40.451	22.60	0.0468	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,731.80350	4,693.951	22.60	0.9532	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,123
€ / R	On	31/01/2017	Foreign Exchange Future			14.42370		14.25250			0.0000	0.00	0	12
€ / R	On	06/02/2017	Foreign Exchange Future			14.43900		14.27100			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.49520		14.32800			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.50820		14.34060			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.55140		14.38310			0.0000	46,520,825.80	3,197	80,316
€ / R	On	15/03/2017	Foreign Exchange Future			14.55810		14.38950			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.61140		14.44210			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.65860		14.48880			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.88970		14.71660			0.0000	744,485.00	50	79,598
€ / R	On	18/09/2017	Foreign Exchange Future			15.21370		15.03640			0.0000	0.00	0	1,396
€ / R	On	18/12/2017	Foreign Exchange Future			15.54670		15.36470			0.0000	0.00	0	154
Total € / R Future												47,265,310.80	3,247	163,913
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			1.45090	1.628	25.00	0.0125	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			1,048.95090	877.928	25.00	0.9875	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			59.85980	115.921	16.00	0.4216	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			308.85980	196.921	16.00	0.5784	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			8.94600	18.147	18.83	0.0573	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,440.94600	1,282.947	18.83	0.9427	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			52.71220	83.621	17.56	0.2027	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			882.11220	745.421	17.56	0.7973	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			584.91410	477.605	16.49	0.6040	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			4.06980	6.392	21.71	0.0165	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,790.96980	2,624.992	21.71	0.9835	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			2.93420	3.513	28.72	0.0075	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,309.83420	4,142.113	28.72	0.9925	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			2.93370	3.511	28.77	0.0075	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			168.01410	229.005	16.49	0.3960	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,319.83370	4,152.112	28.77	0.9925	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			2.88710	3.509	28.82	0.0075	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,329.78710	4,162.110	28.82	0.9925	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			24.20910	36.814	19.17	0.0843	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,641.10910	1,485.414	19.17	0.9157	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			761.43330	910.329	15.35	0.8768	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			68.33330	48.929	15.35	0.1232	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			352.73060	457.608	15.65	0.6348	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			269.63060	206.208	15.65	0.3652	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			120.41700	166.599	17.16	0.3017	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			790.91700	668.499	17.16	0.6983	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			146.10020	191.990	17.38	0.2983	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			924.00020	800.590	17.38	0.7017	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			301.34660	372.715	16.41	0.4638	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			612.54660	514.115	16.41	0.5362	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			18.98290	19.866	20.59	0.0282	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,502.38290	4,330.166	20.59	0.9718	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			199.39930	233.212	18.54	0.2418	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			321.22000	265.186	15.82	0.2767	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,742.79930	1,603.512	18.54	0.7582	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			19.37500	20.287	20.59	0.0287	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,482.77500	4,310.587	20.59	0.9713	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			19.17800	20.075	20.59	0.0284	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,492.57800	4,320.375	20.59	0.9716	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			927.82000	1,044.886	15.82	0.7233	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			120.89150	129.223	22.87	0.1046	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,554.49150	4,385.523	22.87	0.8954	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			120.62140	128.917	22.89	0.1043	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,564.22140	4,395.217	22.89	0.8957	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			121.16310	129.531	22.85	0.1049	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,544.76310	4,375.831	22.85	0.8951	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,035.95820	2,884.894	19.75	0.7615	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,044.73370	2,893.549	19.76	0.7622	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			122.99510	139.026	23.70	0.0935	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,168.29510	6,002.326	23.70	0.9065	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			341.88830	372.944	19.74	0.2393	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,027.18830	2,876.244	19.74	0.7607	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			340.65820	371.594	19.75	0.2385	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			339.43370	370.249	19.76	0.2378	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												47,265,310.80	3,247	165,593
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.24750		10.12220			0.0000	461,137.50	45	22,309

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	19/06/2017	Foreign Exchange Future			10.41230		10.28420			0.0000	0.00	0	125
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.56800		10.43740			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.72670		10.59250			0.0000	0.00	0	33
Total AU\$ / R Future												461,137.50	45	22,692
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.69310	3.060	19.43	0.0128	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,839.49310	1,715.560	19.43	0.9872	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.75460	3.157	19.33	0.0133	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,819.55460	1,695.657	19.33	0.9867	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.72350	3.108	19.38	0.0131	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,829.52350	1,705.608	19.38	0.9869	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,817.57360	1,698.056	16.57	0.9151	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			32.64490	41.472	16.54	0.0870	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,798.44490	1,679.172	16.54	0.9130	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			32.20620	40.910	16.56	0.0860	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,808.00620	1,688.610	16.56	0.9140	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			31.77360	40.356	16.57	0.0849	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,835.89530	1,722.025	16.16	0.8505	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			84.85960	101.892	16.14	0.1520	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,817.45960	1,703.892	16.14	0.8480	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			84.07340	100.953	16.15	0.1507	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,826.67340	1,712.953	16.15	0.8493	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			83.29530	100.025	16.16	0.1495	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			195.26030	228.199	15.19	0.2627	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,472.76030	1,371.499	15.19	0.7373	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			193.75110	226.453	15.20	0.2611	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,481.25110	1,379.753	15.20	0.7389	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			196.78230	229.959	15.18	0.2644	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,464.28230	1,363.259	15.18	0.7356	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												461,137.50	45	22,692
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.35380		10.26690			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.55500		10.46530			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.74450		10.65270			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			1.81330	2.723	24.56	0.0093	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,464.91330	2,378.923	24.56	0.9907	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			1.81280	2.719	24.63	0.0093	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,474.91280	2,388.919	24.63	0.9907	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			1.81230	2.715	24.71	0.0092	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,484.91230	2,398.915	24.71	0.9908	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			88.53430	104.650	17.27	0.1781	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	11.73	Put			1,353.23430	1,279.650	17.27	0.8219	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			87.46630	103.404	17.28	0.1763	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,362.16630	1,288.404	17.28	0.8237	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			86.40970	102.170	17.30	0.1745	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,371.10970	1,297.171	17.30	0.8255	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			294.45480	327.499	15.78	0.3738	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			921.75480	862.999	15.78	0.6262	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			291.97350	324.690	15.79	0.3713	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			929.27350	870.190	15.79	0.6287	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			289.51690	321.904	15.81	0.3688	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			936.81690	877.404	15.81	0.6312	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			13.62360		13.47790			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.95680		13.80690			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.27750		14.12340			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			5.32810	6.310	28.33	0.0137	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,577.42810	3,432.710	28.33	0.9863	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			5.32080	6.297	28.38	0.0136	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,587.42080	3,442.697	28.38	0.9864	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			5.31370	6.285	28.44	0.0136	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,597.41370	3,452.685	28.44	0.9864	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			125.59480	146.738	19.97	0.1672	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,188.69480	2,059.938	19.97	0.8328	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			124.64230	145.636	19.98	0.1661	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,197.74230	2,068.836	19.98	0.8339	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			123.69740	144.542	19.99	0.1650	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,206.79740	2,077.742	19.99	0.8350	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			404.93890	448.924	18.90	0.3388	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,661.53890	1,551.424	18.90	0.6612	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			402.92070	446.701	18.92	0.3374	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,669.52070	1,559.201	18.92	0.6626	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			400.91410	444.494	18.93	0.3360	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,677.51410	1,566.994	18.93	0.6640	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			1.96420		1.95070			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97440		1.96270			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98860		1.97820			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			4.77370	7.681	28.64	0.0116	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,297.77370	5,165.682	28.64	0.9884	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			4.73760	7.596	29.02	0.0114	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,397.73760	5,265.596	29.02	0.9886	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			4.70590	7.519	29.40	0.0112	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,497.70590	5,365.518	29.40	0.9888	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			147.31540	166.571	19.23	0.1440	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,120.31540	3,022.571	19.23	0.8560	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			164.47530	185.675	19.02	0.1586	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,937.47530	2,841.675	19.02	0.8414	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			155.64060	175.846	19.13	0.1511	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,028.64060	2,931.846	19.13	0.8489	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,287.31080	2,218.391	17.63	0.6968	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			511.26060	548.663	17.47	0.3247	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,129.26060	2,062.663	17.47	0.6753	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			489.82910	526.052	17.55	0.3138	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,207.82910	2,140.052	17.55	0.6862	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			469.31080	504.391	17.63	0.3032	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			1.95790		1.93510			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00440		1.98100			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			11.10500	16.115	22.27	0.0282	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,460.10500	3,237.115	22.27	0.9718	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			12.49240	17.764	21.55	0.0316	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,261.49240	3,038.764	21.55	0.9684	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			11.76640	16.902	21.91	0.0298	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,360.76640	3,137.902	21.91	0.9702	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			255.16160	310.121	17.98	0.2450	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,245.16160	2,066.121	17.98	0.7550	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			287.25560	347.622	17.80	0.2692	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,077.25560	1,903.622	17.80	0.7308	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			270.73920	328.348	17.89	0.2569	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,160.73920	1,984.348	17.89	0.7431	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			1.75000		1.73280			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			1.78290		1.76550			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.81260		1.79490			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			4.67040	7.981	25.76	0.0147	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,076.67040	3,907.981	25.76	0.9853	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			4.59150	7.816	26.20	0.0142	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,176.59150	4,007.816	26.20	0.9858	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			4.52060	7.666	26.63	0.0137	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,276.52060	4,107.666	26.63	0.9863	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			235.61350	268.209	20.12	0.2208	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,380.61350	2,239.209	20.12	0.7792	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			261.86130	296.970	19.82	0.2416	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,206.86130	2,067.970	19.82	0.7584	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			248.34760	282.168	19.97	0.2309	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,293.34760	2,153.169	19.97	0.7691	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			512.46900	560.745	19.13	0.3322	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,163.46900	2,034.745	19.13	0.6678	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			552.50290	605.503	18.88	0.3543	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,003.50290	1,879.503	18.88	0.6457	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			532.03410	582.672	19.00	0.3431	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,083.03410	1,956.672	19.00	0.6569	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			0.12960		0.12830			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12970		0.12830			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12980		0.12830			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			9.86590		9.72340			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.01740		9.87110			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.15990		10.01170			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	58
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			4.54140	6.545	17.51	0.0286	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,391.14140	1,250.645	17.51	0.9714	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			4.73630	6.784	17.39	0.0297	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,371.33630	1,230.884	17.39	0.9703	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			4.63770	6.663	17.45	0.0292	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,381.23770	1,240.763	17.45	0.9708	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			86.31950	111.684	16.14	0.2057	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			1,155.21950	1,034.284	16.14	0.7943	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			85.15760	110.289	16.16	0.2035	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,164.05760	1,042.889	16.16	0.7965	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			84.01160	108.910	16.18	0.2013	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,172.91160	1,051.510	16.18	0.7987	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			265.26180	315.302	15.03	0.3910	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			833.56180	735.401	15.03	0.6090	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			262.78690	312.311	15.04	0.3882	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			841.08690	742.411	15.04	0.6118	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			267.76060	318.316	15.01	0.3939	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			826.06060	728.416	15.01	0.6061	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			1.28230		1.27750			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30090		1.29600			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31650		1.31140			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			1,425.00000	1,377.000		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			1,525.00000	1,477.000		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			1,625.00000	1,577.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			940.00000	891.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,040.00000	991.000		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			840.00000	791.000		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	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			486.00000	435.000		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			586.00000	535.000		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			686.00000	635.000		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			1.25740		1.25880			0.0000	0.00	0	20
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.26060		1.26200			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.26390		1.26530			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	4,068
Total QUANTO £ / \$											0.00	0	4,068
QUANTO €On	13/03/2017	Foreign Exchange Future			1.07220		1.07040			0.0000	0.00	0	728
QUANTO €On	19/06/2017	Foreign Exchange Future			1.07750		1.07570			0.0000	0.00	0	12,701
QUANTO €On	18/09/2017	Foreign Exchange Future			1.08290		1.08120			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	13,429
Total QUANTO € / \$											0.00	0	13,429
RAIN	On	13/03/2017	Foreign Exchange Future		22,763.59000		22,559.51000			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		9.50610		9.44050			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future		9.68350		9.61590			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	35
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		2.75080	3.830	19.18	0.0170	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		1,552.25080	1,487.730	19.18	0.9830	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		2.70610	3.771	19.24	0.0167	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		1,562.20610	1,497.671	19.24	0.9833	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		2.66250	3.713	19.30	0.0164	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		1,572.16250	1,507.613	19.30	0.9836	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		103.54800	118.685	16.06	0.2223	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		997.64800	945.185	16.06	0.7777	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		102.17900	117.135	16.08	0.2198	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		1,006.27900	953.635	16.08	0.7802	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		100.83050	115.608	16.10	0.2174	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		1,014.93050	962.108	16.10	0.7826	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	35
TRY / R	On	13/03/2017	Foreign Exchange Future		3.46550		3.44910			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future		3.43340		3.41690			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		0.12330	0.170	32.01	0.0016	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put		1,411.02330	1,394.670	32.01	0.9984	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call		0.11540	0.160	32.01	0.0015	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put		1,421.01540	1,404.660	32.01	0.9985	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call		0.10800	0.150	32.01	0.0014	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			1,431.00800	1,414.650	32.01	0.9986	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			8.25870	10.600	21.01	0.0577	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			851.35870	837.200	21.01	0.9423	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			7.97520	10.398	21.10	0.0565	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			861.07520	846.998	21.10	0.9435	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			7.70210	10.203	21.20	0.0554	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			870.80210	856.803	21.20	0.9446	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			1.35310		1.33770			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31310		1.29010			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27940		1.25890			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,003,006,993.70	71,933	926,595
Total Options												15,389,100.00	90,000	1,633,395
Grand Total:												1,018,396,093.70	161,933	2,559,990