



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: 02/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/02/2017 Foreign Exchange Future			13.33510		13.43130			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.35150		13.44820			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.36350		13.46020			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.36590		13.46260			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.36830		13.46510			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.37550		13.47230			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.37790		13.47470			0.0000	1,217,388.90	91	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.38030		13.47710			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.40970		13.50690			0.0000	521,328,906.90	38,877	358,813
\$ / R On 29/03/2017 Foreign Exchange Future			13.44940		13.54690			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.45440		13.55190			0.0000	1,641,436.80	122	4,141
\$ / R On 11/04/2017 Foreign Exchange Future			13.48170		13.57970			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.48420		13.58220			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.48670		13.58480			0.0000	188,813.80	14	408
\$ / R On 18/04/2017 Foreign Exchange Future			13.49920		13.59750			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.50670		13.60510			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.51670		13.61520			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.52420		13.62280			0.0000	0.00	0	2,200
\$ / R On 26/05/2017 Foreign Exchange Future			13.59410		13.69290			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.65390		13.75280			0.0000	1,351,736.10	99	201,202
\$ / R On 28/06/2017 Foreign Exchange Future			13.67630		13.77520			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	30/06/2017	Foreign Exchange Future			13.68130		13.78020			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.71120		13.81020			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.73360		13.83260			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.74360		13.84260			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.74860		13.84760			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.75850		13.85760			0.0000	0.00	0	500
\$ / R	On	29/08/2017	Foreign Exchange Future			13.83080		13.93020			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.88060		13.98030			0.0000	7,148,509.00	515	12,694
\$ / R	On	27/09/2017	Foreign Exchange Future			13.90310		14.00280			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.96790		14.06790			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.97790		14.07790			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.05800		14.15870			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.10820		14.20920			0.0000	70,541.00	5	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.11820		14.21930			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.34320		14.44440			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.58620		14.68550			0.0000	0.00	0	70
Total \$ / R Future												532,947,332.50	39,723	606,230
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			42.42690	19.396	18.68	0.1102	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			411.12690	484.296	18.68	0.8898	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			5.79310	2.226	24.82	0.0099	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,587.59310	1,680.726	24.82	0.9901	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			127.84710	87.309	17.35	0.2989	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			289.64710	345.809	17.35	0.7011	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			20.85070	11.350	20.67	0.0494	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			892.65070	979.850	20.67	0.9506	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			90.56530	63.793	18.07	0.2049	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			480.36530	550.293	18.07	0.7951	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			165.17680	123.991	17.18	0.3443	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			302.57680	358.091	17.18	0.6557	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			136.27440	100.601	17.52	0.2914	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			363.67440	424.701	17.52	0.7086	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			85.73130	60.951	18.31	0.1921	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			523.13130	595.051	18.31	0.8079	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			304.60540	240.454	16.13	0.5585	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			142.00540	174.554	16.13	0.4415	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			220.57340	170.004	16.66	0.4382	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			217.97340	264.104	16.66	0.5618	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			210.00760	162.397	16.88	0.4145	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			244.90760	294.097	16.88	0.5855	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			4.41170	2.848	22.67	0.0113	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,739.31170	1,834.548	22.67	0.9887	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			140.81120	107.515	17.55	0.2869	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			408.51120	472.016	17.55	0.7131	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			54.84760	39.313	19.21	0.1192	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			810.14760	891.413	19.21	0.8808	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	01/03/2017	Foreign Exchange Option	14.10	Call		76.13610	56.736	18.90	0.1603	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		699.03610	776.436	18.90	0.8397	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,316.16870	1,220.826	16.51	0.9623	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		9.26870	11.126	16.51	0.0377	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		1,030.28630	937.696	15.99	0.9147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		23.38630	27.996	15.99	0.0853	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		803.96700	715.804	15.54	0.8457	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		47.06700	56.104	15.54	0.1543	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		601.80380	525.891	15.89	0.7334	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		94.90380	116.191	15.89	0.2666	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		579.87790	505.256	15.94	0.7182	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		102.97790	125.556	15.94	0.2818	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		572.67220	498.485	15.95	0.7131	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		105.77220	128.785	15.95	0.2869	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		530.52540	459.033	16.03	0.6816	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		123.62540	149.333	16.03	0.3184	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		496.86520	427.699	16.10	0.6546	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		139.96520	167.999	16.10	0.3454	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		464.56360	397.786	16.17	0.6273	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		157.66360	188.086	16.17	0.3727	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		433.63930	369.306	16.24	0.5996	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		176.73930	209.606	16.24	0.4004	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		427.62250	363.783	16.26	0.5940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		180.72250	214.083	16.26	0.4060	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		299.90090	251.229	16.77	0.4621	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		293.00090	341.529	16.77	0.5379	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		240.28260	199.023	17.24	0.3871	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		383.38260	439.323	17.24	0.6129	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		222.89070	183.949	17.40	0.3639	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		415.99070	474.249	17.40	0.6361	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		206.65170	169.942	17.56	0.3417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		449.75170	510.242	17.56	0.6583	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		164.27820	133.725	18.04	0.2811	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		557.37820	624.025	18.04	0.7189	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		140.76080	113.851	18.35	0.2457	0.00	0	521
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		633.86080	704.151	18.35	0.7543	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		120.52450	96.682	18.65	0.2139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		713.62450	786.982	18.65	0.7861	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		101.53460	80.530	18.96	0.1830	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		804.63460	880.830	18.96	0.8170	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		87.92170	69.322	19.22	0.1607	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		881.02170	959.622	19.22	0.8393	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		74.90850	58.689	19.50	0.1388	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		968.00850	1,048.989	19.50	0.8612	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call		70.25950	54.911	19.62	0.1309	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put		1,003.35950	1,085.211	19.62	0.8691	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			63.82440	49.703	19.79	0.1198	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,056.92440	1,140.003	19.79	0.8802	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			52.69070	40.750	20.13	0.1002	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,165.79070	1,251.050	20.13	0.8998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			50.23210	38.783	20.21	0.0958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,193.33210	1,279.083	20.21	0.9042	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			34.60070	25.678	20.70	0.0663	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,407.70070	1,495.978	20.70	0.9337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			32.70600	24.240	20.75	0.0630	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,435.80600	1,524.540	20.75	0.9370	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			29.76320	22.014	20.82	0.0578	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,482.86320	1,572.314	20.82	0.9422	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			27.59040	20.376	20.88	0.0540	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,520.69040	1,610.676	20.88	0.9460	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			22.79750	16.782	21.04	0.0453	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,615.89750	1,707.082	21.04	0.9547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			17.74230	13.020	21.24	0.0361	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,740.84230	1,833.320	21.24	0.9639	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			14.32200	10.492	21.41	0.0296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,847.42200	1,940.792	21.41	0.9704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			14.04450	10.287	21.43	0.0291	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,857.14450	1,950.587	21.43	0.9709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			13.77250	10.087	21.44	0.0286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,866.87250	1,960.387	21.44	0.9714	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			10.88020	7.963	21.63	0.0230	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,983.98020	2,078.263	21.63	0.9770	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			10.45930	7.655	21.66	0.0222	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,003.55930	2,097.955	21.66	0.9778	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			7.03500	5.157	21.97	0.0154	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,200.13500	2,295.457	21.97	0.9846	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			6.49590	4.765	22.03	0.0143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,239.59590	2,335.065	22.03	0.9857	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			5.76270	4.232	22.13	0.0128	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,298.86270	2,394.532	22.13	0.9872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			3.86050	2.852	22.44	0.0089	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,496.96050	2,593.152	22.44	0.9911	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			2.56390	2.264	23.30	0.0070	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,715.66390	2,812.564	23.30	0.9930	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			2.34590	2.130	24.96	0.0062	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,995.44590	3,092.430	24.96	0.9938	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			2.21260	2.055	26.43	0.0057	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,245.31260	3,342.355	26.43	0.9943	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			2.12140	2.011	27.91	0.0053	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,495.22140	3,592.311	27.91	0.9947	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			2.05250	1.991	29.74	0.0050	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,805.15250	3,902.291	29.74	0.9950	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	18.43	Call			0.38510	0.273	30.27	0.0008	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,923.48510	5,020.573	30.27	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.37760	0.268	30.27	0.0008	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,933.47760	5,030.568	30.27	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.12300	0.084	30.27	0.0003	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,493.22300	5,590.384	30.27	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.05600	0.038	30.27	0.0001	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,873.15600	5,970.338	30.27	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00090	0.001	30.27	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,733.10090	7,830.301	30.27	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00060	0.000	30.27	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,913.10060	8,010.300	30.27	1.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			378.07770	326.098	16.81	0.4901	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			331.17770	376.698	16.81	0.5099	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			31.01930	23.412	21.29	0.0517	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,924.11930	2,014.012	21.29	0.9483	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			98.57570	81.545	19.83	0.1537	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,166.67570	1,247.145	19.83	0.8463	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			268.19120	233.540	17.96	0.3473	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			628.49120	691.840	17.96	0.6527	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			368.06300	323.695	17.23	0.4461	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			445.86300	499.495	17.23	0.5539	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			323.39660	283.397	17.54	0.4027	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			521.19660	579.197	17.54	0.5973	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			268.74400	234.420	17.98	0.3463	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			636.54400	700.220	17.98	0.6537	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			7.69900	6.508	23.74	0.0138	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,445.49900	3,542.308	23.74	0.9862	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			275.99120	241.138	17.97	0.3517	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			631.19120	694.438	17.97	0.6483	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			182.86080	159.185	18.98	0.2421	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			975.36080	1,049.985	18.98	0.7579	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			208.83760	183.238	18.81	0.2673	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			913.73760	986.538	18.81	0.7327	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			106.15750	91.683	20.43	0.1427	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,550.95750	1,634.983	20.43	0.8573	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			57.36950	48.744	21.66	0.0806	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,132.16950	2,222.044	21.66	0.9194	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			19.84110	16.173	22.81	0.0297	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,074.64110	3,169.473	22.81	0.9703	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			489.44800	437.273	16.79	0.5221	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			374.24800	420.573	16.79	0.4779	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			364.08340	324.601	17.51	0.4175	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			548.88340	607.901	17.51	0.5825	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			270.89430	240.037	18.23	0.3279	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			755.69430	823.337	18.23	0.6721	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	28/04/2017	Foreign Exchange Option	14.23	Call		248.04230	220.185	18.54	0.3002	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		855.24230	925.985	18.54	0.6998	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		85.90140	75.926	21.75	0.1020	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,363.00140	2,451.826	21.75	0.8980	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		612.71230	558.382	16.96	0.5481	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		419.81230	464.282	16.96	0.4519	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		534.57560	490.321	17.61	0.4635	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		651.77560	706.421	17.61	0.5365	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		486.93950	446.017	17.86	0.4309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		734.13950	792.117	17.86	0.5691	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		449.89520	411.656	18.07	0.4046	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		627.31730	680.905	17.54	0.5261	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,966.18960	6,063.041	25.03	0.9898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,195.87480	1,116.590	15.91	0.7834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		153.07480	172.690	15.91	0.2166	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		987.93180	916.751	16.17	0.7071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		235.13180	262.851	16.17	0.2929	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		550.11730	504.805	17.54	0.4739	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,336.95070	4,428.649	25.03	0.9594	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		36.48720	29.775	25.03	0.0375	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,433.68720	4,525.875	25.03	0.9625	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		23.58880	18.920	25.03	0.0252	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,920.78880	5,015.020	25.03	0.9748	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		8.98960	6.941	25.03	0.0102	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,551.56780	2,639.566	21.76	0.8880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		100.26380	89.760	21.85	0.1079	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,607.46380	2,695.860	21.85	0.8921	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		75.97380	68.398	22.80	0.0830	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,053.17380	3,144.498	22.80	0.9170	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		39.75070	32.549	25.03	0.0406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,238.73460	2,324.160	21.22	0.8616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		119.48550	107.143	21.44	0.1268	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,366.68550	2,453.243	21.44	0.8732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		111.63870	100.039	21.60	0.1191	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,458.83870	2,546.139	21.60	0.8809	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		104.36780	93.466	21.76	0.1120	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,942.83090	2,025.140	20.69	0.8295	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		139.02370	124.855	21.09	0.1456	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,166.22370	2,250.955	21.09	0.8544	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		132.44620	118.887	21.20	0.1393	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,229.64620	2,314.987	21.20	0.8607	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		131.53460	118.060	21.22	0.1384	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,916.38080	1,998.375	20.64	0.8263	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		167.98990	151.188	20.66	0.1726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,925.18990	2,007.288	20.66	0.8274	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		166.80590	150.110	20.67	0.1715	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	15.52	Put		1,934.00590	2,016.210	20.67	0.8285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		165.63090	149.040	20.69	0.1705	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,087.38000	1,156.696	18.84	0.6784	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		259.23890	236.162	19.62	0.2544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,396.43890	1,472.262	19.62	0.7456	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		181.62560	163.614	20.48	0.1851	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,828.82560	1,909.714	20.48	0.8149	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		169.18080	152.275	20.64	0.1737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		889.88540	953.319	18.31	0.6226	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		403.87700	369.078	18.36	0.3708	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		911.07700	975.178	18.36	0.6292	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		384.06640	350.788	18.50	0.3558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		961.26640	1,026.889	18.50	0.6442	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		340.18000	310.596	18.84	0.3216	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		807.09520	867.756	18.07	0.5954	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		443.46860	405.701	18.11	0.4000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		820.66860	881.801	18.11	0.6000	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		427.79830	391.194	18.21	0.3885	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		854.99830	917.294	18.21	0.6115	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		412.68540	377.219	18.31	0.3774	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,579.84980	2,667.274	21.74	0.8812	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		730.98250	674.757	16.99	0.5692	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		455.78250	498.457	16.99	0.4308	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		115.04980	103.574	21.74	0.1188	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		643.56320	593.097	17.33	0.5171	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		563.36320	611.797	17.33	0.4829	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		580.40270	535.882	17.76	0.4649	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		720.20270	774.682	17.76	0.5351	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		62.99140	53.790	24.88	0.0590	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,232.79140	4,322.590	24.88	0.9410	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		415.72700	383.720	18.85	0.3477	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,143.12700	1,210.120	18.85	0.6523	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		985.53850	920.268	16.51	0.6598	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		342.93850	376.668	16.51	0.3402	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		500.24370	462.425	18.35	0.4009	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		957.64370	1,018.825	18.35	0.5991	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		828.87460	771.260	17.00	0.5847	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		481.27460	522.660	17.00	0.4153	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		135.51310	124.015	21.89	0.1273	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,817.91310	2,905.415	21.89	0.8727	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		736.34570	684.086	17.33	0.5334	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		598.74570	645.586	17.33	0.4666	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		159.98640	150.240	22.18	0.1374	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,069.78640	3,159.440	22.18	0.8626	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		934.43150	876.027	16.98	0.5999	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		504.23150	545.227	16.98	0.4001	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			875.97050	822.393	17.35	0.5547	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			645.67050	691.793	17.35	0.4453	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			871.41610	818.075	17.37	0.5526	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			651.11610	697.475	17.37	0.4474	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			685.26290	642.057	18.08	0.4611	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			469.67020	507.509	16.81	0.3701	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,019.70000	986,119.400	24.34	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,464.38110	1,386.826	16.13	0.7673	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			234.08110	256.226	16.13	0.2327	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,291.74720	1,219.365	16.34	0.7164	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			311.44720	338.765	16.34	0.2836	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,049.97020	988.109	16.81	0.6299	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,557.35200	3,646.136	23.01	0.8739	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			157.14570	146.262	23.03	0.1257	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,566.84570	3,655.662	23.03	0.8743	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			130.92600	121.700	24.24	0.1037	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,150.62600	4,241.100	24.24	0.8963	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.34	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,198.72460	3,286.163	22.26	0.8563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			177.16940	165.024	22.32	0.1421	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,226.86940	3,314.424	22.32	0.8579	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			158.15860	147.210	23.00	0.1265	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,547.85860	3,636.610	23.00	0.8735	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			157.65200	146.736	23.01	0.1261	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,246.67080	1,312.352	18.82	0.6204	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			230.54910	214.285	21.28	0.1820	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,650.24910	2,733.685	21.28	0.8180	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			192.22460	179.133	21.87	0.1544	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,011.92460	3,098.533	21.87	0.8456	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			179.02460	166.763	22.26	0.1437	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			924.96290	981.457	18.08	0.5389	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			650.41600	609.246	18.24	0.4427	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			990.11600	1,048.646	18.24	0.5573	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			601.54790	563.308	18.47	0.4161	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,091.24790	1,152.708	18.47	0.5839	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			536.97080	502.952	18.82	0.3796	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,024.79440	965.945	16.98	0.6116	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			521.99440	562.845	16.98	0.3884	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			182.89880	172.030	22.47	0.1440	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,310.09880	3,398.930	22.47	0.8560	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			592.24030	559.033	18.89	0.3879	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,334.34030	1,401.134	18.89	0.6121	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,114.96550	1,056.516	16.97	0.6226	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			537.06550	578.616	16.97	0.3774	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			205.07450	194.439	22.84	0.1497	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,577.17450	3,666.539	22.84	0.8503	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	28/11/2017	Foreign Exchange Option	17.74	Call			228.97210	219.698	23.09	0.1565	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,810.27210	3,901.698	23.09	0.8435	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,208.78780	1,149.370	16.92	0.6334	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			550.08780	591.370	16.92	0.3666	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,352.97240	1,286.734	16.71	0.6670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			493.77240	528.534	16.71	0.3330	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			288.52870	276.706	22.16	0.1892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,379.32870	3,468.506	22.16	0.8108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,297.74750	2,208.127	14.50	0.8965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			88.54750	99.927	14.50	0.1035	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,425.41940	1,356.870	16.62	0.6884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			446.21940	478.670	16.62	0.3116	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			296.73740	284.496	21.98	0.1945	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,287.53740	3,376.296	21.98	0.8055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			237.17510	227.928	23.48	0.1550	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,087.97510	4,179.728	23.48	0.8450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			289.33230	277.469	22.14	0.1897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,370.13230	3,459.269	22.14	0.8103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			336.37750	319.290	21.36	0.2176	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,947.17750	3,031.090	21.36	0.7824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			287.72890	275.946	22.18	0.1886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,388.52890	3,477.746	22.18	0.8114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			299.27660	286.908	21.93	0.1962	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,260.07660	3,348.708	21.93	0.8038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			457.80400	434.512	20.35	0.2856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,248.60400	2,326.312	20.35	0.7144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			293.40740	281.337	22.05	0.1923	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,324.20740	3,413.137	22.05	0.8077	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			371.39080	352.489	21.03	0.2377	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,712.19080	2,794.289	21.03	0.7623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			953.96250	906.707	17.88	0.5212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			924.76250	978.507	17.88	0.4788	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			302.71510	290.174	21.86	0.1984	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,223.51510	3,311.974	21.86	0.8016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			823.73280	782.512	18.36	0.4658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,144.53280	1,204.312	18.36	0.5342	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,028.06920	977.984	17.63	0.5514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			818.86920	869.784	17.63	0.4486	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			417.36980	396.117	20.64	0.2635	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,448.16980	2,527.917	20.64	0.7365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			965.90890	918.285	17.84	0.5262	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			906.70890	960.085	17.84	0.4738	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			990.28580	941.859	17.76	0.5362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			871.08580	923.659	17.76	0.4638	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			834.12500	792.403	18.31	0.4704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,124.92500	1,184.203	18.31	0.5296	0.00	0	2,055

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	13.38	Call			1,335.31170	1,269.647	16.74	0.6616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			506.11170	541.447	16.74	0.3384	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,278.52380	1,218.553	16.90	0.6410	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			559.22380	600.353	16.90	0.3590	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			245.40570	235.960	23.40	0.1590	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,046.10570	4,137.760	23.40	0.8410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			417.22710	403.126	22.05	0.2307	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,482.82710	3,569.926	22.05	0.7693	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			419.17590	404.987	22.02	0.2317	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,464.77590	3,551.787	22.02	0.7683	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			418.19950	404.053	22.04	0.2312	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,473.79950	3,560.853	22.04	0.7688	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			557.66920	539.848	22.00	0.2670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,572.16920	3,653.648	22.00	0.7330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			556.57000	538.781	22.01	0.2665	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,581.07000	3,662.581	22.01	0.7335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,752.08120	1,690.376	17.57	0.6660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			706.58120	744.176	17.57	0.3340	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			558.77830	540.920	21.98	0.2675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,563.27830	3,644.720	21.98	0.7325	0.00	0	0
Total \$ / R Option												0.00	0	1,622,815
Total \$ / R												532,947,332.50	39,723	2,229,045
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.40970		13.50690			0.0000	187,735.80	14	476
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.65390		13.75280			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.88060		13.98030			0.0000	0.00	0	1
Total \$ / R MAXI Future												187,735.80	14	520
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			212.44010	201.256	27.85	0.0053	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			348,522.44010	358,231.256	27.85	0.9947	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			212.13830	201.135	27.91	0.0053	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			349,522.13830	359,231.135	27.91	0.9947	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			211.84870	201.019	27.97	0.0053	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			350,521.84870	360,231.019	27.97	0.9947	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			9,321.10700	8,339.223	22.03	0.1008	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			271,041.10700	279,949.223	22.03	0.8992	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			9,259.81960	8,283.921	22.04	0.1002	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			271,979.81960	280,893.921	22.04	0.8998	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			9,198.99480	8,229.040	22.06	0.0996	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			272,918.99480	281,839.040	22.06	0.9004	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			42,903.36010	40,189.607	19.57	0.3142	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			158,873.36010	166,129.607	19.57	0.6858	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			42,693.46640	39,993.697	19.59	0.3128	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			159,663.46640	166,933.697	19.59	0.6872	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			42,485.16780	39,798.530	19.61	0.3115	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put		160,455.16780	167,738.530	19.61	0.6885		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											187,735.80	14	520
£ / R	On	28/02/2017			16.80730	17.05090			0.0000		0.00	0	48
£ / R	On	13/03/2017			16.85340	17.09880			0.0000		22,549,849.20	1,338	48,673
£ / R	On	31/03/2017			16.91910	17.16530			0.0000		84,595.50	5	162
£ / R	On	13/04/2017			16.96540	17.21230			0.0000		0.00	0	61
£ / R	On	25/04/2017			17.00740	17.25530			0.0000		0.00	0	73
£ / R	On	28/04/2017			17.01790	17.26610			0.0000		0.00	0	79
£ / R	On	19/06/2017			17.20260	17.45380			0.0000		3,440,520.00	200	22,310
£ / R	On	18/09/2017			17.53300	17.78760			0.0000		0.00	0	462
£ / R	On	18/12/2017			17.86960	18.12980			0.0000		0.00	0	5,755
Total £ / R Future											26,074,964.70	1,543	77,623
£ / R	On	28/02/2017	17.89	Call		134.99770	89.483	23.33	0.1657		0.00	0	0
£ / R	On	28/02/2017	17.89	Put		974.09770	1,172.183	23.33	0.8343		0.00	0	0
£ / R	On	13/03/2017	17.00	Call		503.79110	386.476	20.66	0.4624		0.00	0	500
£ / R	On	13/03/2017	17.00	Put		404.99110	533.076	20.66	0.5376		0.00	0	0
£ / R	On	13/03/2017	18.50	Call		106.09110	75.626	23.65	0.1216		0.00	0	1,200
£ / R	On	13/03/2017	18.50	Put		1,507.29110	1,722.226	23.65	0.8784		0.00	0	0
£ / R	On	13/03/2017	19.00	Call		61.39870	43.550	24.67	0.0740		0.00	0	600
£ / R	On	13/03/2017	19.00	Put		1,962.59870	2,190.150	24.67	0.9260		0.00	0	0
£ / R	On	13/03/2017	23.75	Call		1.26910	0.747	34.52	0.0014		0.00	0	0
£ / R	On	13/03/2017	23.75	Put		6,652.46910	6,897.347	34.52	0.9986		0.00	0	0
£ / R	On	13/03/2017	23.76	Call		1.25320	0.737	34.52	0.0014		0.00	0	0
£ / R	On	13/03/2017	23.76	Put		6,662.45320	6,907.337	34.52	0.9986		0.00	0	0
£ / R	On	13/03/2017	21.00	Call		10.59290	9.237	30.61	0.0158		0.00	0	1,200
£ / R	On	13/03/2017	21.00	Put		3,911.79290	4,155.837	30.61	0.9842		0.00	0	0
£ / R	On	13/03/2017	23.74	Call		1.28510	0.757	34.52	0.0014		0.00	0	0
£ / R	On	13/03/2017	23.74	Put		6,642.48510	6,887.357	34.52	0.9986		0.00	0	0
£ / R	On	31/03/2017	18.18	Call		235.48080	183.540	22.45	0.2219		0.00	0	0
£ / R	On	31/03/2017	18.18	Put		1,250.18080	1,444.440	22.45	0.7781		0.00	0	0
£ / R	On	13/04/2017	17.03	Call		695.48350	570.702	20.29	0.5007		0.00	0	0
£ / R	On	13/04/2017	17.03	Put		513.18350	635.302	20.29	0.4993		0.00	0	0
£ / R	On	25/04/2017	23.98	Call		9.32570	7.235	29.91	0.0093		0.00	0	0
£ / R	On	25/04/2017	23.98	Put		6,734.02570	6,979.835	29.91	0.9907		0.00	0	0
£ / R	On	28/04/2017	17.00	Call		799.62300	668.012	20.13	0.5237		0.00	0	0
£ / R	On	28/04/2017	17.00	Put		533.52300	650.112	20.13	0.4763		0.00	0	0
£ / R	On	19/06/2017	24.04	Call		20.76200	14.515	24.70	0.0163		0.00	0	0
£ / R	On	19/06/2017	24.04	Put		6,606.96200	6,851.916	24.70	0.9837		0.00	0	0
£ / R	On	19/06/2017	24.02	Call		21.06620	14.739	24.70	0.0166		0.00	0	0
£ / R	On	19/06/2017	24.02	Put		6,587.26620	6,832.139	24.70	0.9834		0.00	0	0
£ / R	On	19/06/2017	24.03	Call		20.91360	14.627	24.70	0.0165		0.00	0	0
£ / R	On	19/06/2017	24.03	Put		6,597.11360	6,842.027	24.70	0.9835		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			980.59640	871.699	19.54	0.4615	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,202.99640	1,348.699	19.54	0.5385	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			988.30990	878.671	19.52	0.4643	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,190.70990	1,335.671	19.52	0.5357	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			984.44310	875.176	19.53	0.4629	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,196.84310	1,342.176	19.53	0.5371	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			152.10030	129.931	23.95	0.0784	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,182.30030	7,420.331	23.95	0.9216	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			153.25850	130.945	23.95	0.0789	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,163.45850	7,401.345	23.95	0.9211	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			152.67840	130.437	23.95	0.0786	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,172.87840	7,410.837	23.95	0.9214	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												26,074,964.70	1,543	81,123
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11954		0.11896			0.0000	0.00	0	195
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12226		0.12169			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12487		0.12432			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,956
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			14.65890	15.053	26.50	0.0375	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,118.35890	2,060.953	26.50	0.9625	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.61230	1.590	26.50	0.0050	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,105.31230	3,047.490	26.50	0.9950	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.12730	0.118	26.50	0.0004	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,103.82730	4,046.018	26.50	0.9996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			7.82940	8.088	23.60	0.0137	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,838.52940	4,781.888	23.60	0.9863	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			66.83200	69.506	23.60	0.0899	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,897.53200	2,843.305	23.60	0.9101	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			23.83130	24.727	23.60	0.0369	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,854.53130	3,798.527	23.60	0.9631	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			213.97270	205.263	23.07	0.1803	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,782.07270	2,718.163	23.07	0.8197	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			110.10270	103.015	23.07	0.1024	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,678.20270	3,615.915	23.07	0.8976	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			54.37090	49.424	23.07	0.0547	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,622.47090	4,562.324	23.07	0.9453	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,956
€ / R	On	06/02/2017	Foreign Exchange Future			14.42440		14.43920			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.47080		14.49420			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.48310		14.50670			0.0000	0.00	0	35

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Future			14.52720		14.55280			0.0000	46,152,914.40	3,177	85,512
€ / R	On	15/03/2017	Foreign Exchange Future			14.53410		14.55990			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.59040		14.61640			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.63480		14.66080			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.86250		14.89010			0.0000	743,125.00	50	79,678
€ / R	On	18/09/2017	Foreign Exchange Future			15.18250		15.21120			0.0000	0.00	0	1,402
€ / R	On	18/12/2017	Foreign Exchange Future			15.51280		15.54400			0.0000	0.00	0	154
Total € / R Future												46,896,039.40	3,227	169,183
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			77.41830	61.730	16.96	0.3582	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			158.21830	157.330	16.96	0.6418	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			12.02680	10.355	19.36	0.0382	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,277.82680	1,299.555	19.36	0.9618	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			63.57840	52.907	16.91	0.1576	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			726.87840	739.807	16.91	0.8424	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			453.10850	460.885	15.97	0.6294	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			4.34850	3.687	21.86	0.0106	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,621.54850	2,646.487	21.86	0.9894	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			2.60810	2.542	29.92	0.0057	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,139.80810	4,165.342	29.92	0.9943	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			2.60890	2.544	29.98	0.0057	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			205.90850	188.085	15.97	0.3706	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,149.80890	4,175.344	29.98	0.9943	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			2.60960	2.546	30.04	0.0057	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,159.80960	4,185.346	30.04	0.9943	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			28.52880	21.636	18.51	0.0587	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,475.72880	1,494.436	18.51	0.9413	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			900.10580	875.618	15.05	0.8908	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			37.30580	38.418	15.05	0.1092	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			434.20480	412.290	15.13	0.6344	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			181.40480	185.090	15.13	0.3656	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			147.14650	131.780	16.70	0.2718	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			647.24650	657.680	16.70	0.7282	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			177.41040	162.343	17.07	0.2767	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			781.01040	791.943	17.07	0.7233	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			356.49150	338.432	16.18	0.4510	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			495.69150	503.632	16.18	0.5490	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			18.72730	19.255	21.06	0.0274	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,328.62730	4,356.755	21.06	0.9726	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			223.65870	215.407	18.54	0.2314	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			247.58270	252.991	15.52	0.2763	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,593.55870	1,612.907	18.54	0.7686	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			19.12580	19.623	21.05	0.0279	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,309.02580	4,337.123	21.05	0.9721	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			18.92530	19.438	21.06	0.0277	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,318.82530	4,346.938	21.06	0.9723	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,027.68270	1,005.491	15.52	0.7237	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,371.51310	4,396.758	22.81	0.9009	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			122.41850	118.970	22.83	0.0989	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,381.21850	4,406.470	22.83	0.9011	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			122.12540	118.685	22.85	0.0986	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,390.92540	4,416.185	22.85	0.9014	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			122.71310	119.259	22.81	0.0991	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,994.21780	6,021.693	23.43	0.9133	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			353.79340	346.619	19.51	0.2298	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,859.79340	2,883.819	19.51	0.7702	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			352.47420	345.327	19.52	0.2291	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,868.47420	2,892.527	19.52	0.7709	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			351.16110	344.042	19.53	0.2283	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,877.16110	2,901.242	19.53	0.7717	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			128.21780	124.493	23.43	0.0867	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												46,896,039.40	3,227	170,863
AUS / R	On	13/03/2017	Foreign Exchange Future			10.30500		10.21010			0.0000	1,030,500.00	100	22,689
AUS / R	On	19/06/2017	Foreign Exchange Future			10.47040		10.37400			0.0000	2,094,080.00	200	113
AUS / R	On	18/09/2017	Foreign Exchange Future			10.62630		10.52880			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.78520		10.68700			0.0000	0.00	0	33
Total AUS / R Future												3,124,580.00	300	23,060
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.60160	1.883	19.00	0.0090	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,751.50160	1,656.883	19.00	0.9910	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.66770	1.957	18.90	0.0093	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,731.56770	1,636.957	18.90	0.9907	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.63420	1.920	18.95	0.0091	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,741.53420	1,646.920	18.95	0.9909	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			37.87490	42.583	16.51	0.0903	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,713.87490	1,622.183	16.51	0.9097	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			37.38070	42.010	16.52	0.0892	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,723.38070	1,631.610	16.52	0.9108	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			36.89350	41.444	16.54	0.0881	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,732.89350	1,641.044	16.54	0.9119	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,753.67440	1,666.971	16.09	0.8452	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			94.20250	105.201	16.06	0.1574	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,735.40250	1,648.901	16.06	0.8426	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			93.33400	104.231	16.08	0.1561	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,744.53400	1,657.931	16.08	0.8439	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			92.47440	103.271	16.09	0.1548	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			212.56800	234.833	15.06	0.2708	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,395.56800	1,319.633	15.06	0.7292	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			210.92630	233.042	15.07	0.2691	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,403.92630	1,327.841	15.07	0.7309	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			214.22670	236.643	15.05	0.2726	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,387.22670	1,311.443	15.05	0.7274	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,124,580.00	300	23,060
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.30450		10.33740			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.50310		10.53740			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.69000		10.72590			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			1.35240	1.375	24.90	0.0053	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,393.95240	2,426.875	24.90	0.9947	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			1.35330	1.377	24.98	0.0053	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,403.95330	2,436.877	24.98	0.9947	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			1.35420	1.378	25.07	0.0053	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,413.95420	2,446.879	25.07	0.9947	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			97.24900	90.805	17.33	0.1618	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,289.84900	1,317.705	17.33	0.8382	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			96.08960	89.706	17.35	0.1601	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,298.68960	1,326.606	17.35	0.8399	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			94.94430	88.620	17.37	0.1584	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,307.54430	1,335.520	17.37	0.8416	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			313.28680	302.204	15.82	0.3567	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			867.38680	892.204	15.82	0.6433	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			310.57760	299.666	15.84	0.3543	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			874.67760	899.666	15.84	0.6457	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			307.88820	297.148	15.85	0.3519	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			881.98820	907.148	15.85	0.6481	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			13.60300		13.63710			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.93420		13.97080			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.25330		14.29050			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			4.48120	4.176	29.04	0.0098	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,417.38120	3,451.176	29.04	0.9902	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			4.47510	4.173	29.10	0.0098	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,427.37510	3,461.173	29.10	0.9902	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			4.46910	4.170	29.16	0.0098	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,437.36910	3,471.170	29.16	0.9902	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			141.74360	133.424	19.94	0.1578	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,040.94360	2,069.224	19.94	0.8422	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			140.67160	132.386	19.95	0.1567	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,049.87160	2,078.186	19.95	0.8433	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			139.60800	131.359	19.97	0.1556	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,058.80800	2,087.159	19.97	0.8444	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			440.74180	428.463	18.85	0.3314	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,530.24180	1,555.163	18.85	0.6686	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			438.53830	426.310	18.87	0.3299	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,538.03830	1,563.010	18.87	0.6701	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			436.35140	424.174	18.88	0.3285	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,545.85140	1,570.874	18.88	0.6715	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			1.96150		1.96510			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97490		1.97630			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99020		1.99040			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,153.47560	5,189.154	28.71	0.9929	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			4.44640	4.133	29.12	0.0070	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,253.44640	5,289.133	29.12	0.9930	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			4.42140	4.115	29.53	0.0069	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,353.42140	5,389.115	29.53	0.9931	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			4.47560	4.154	28.71	0.0071	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			157.09570	153.969	19.15	0.1377	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,994.09570	3,004.969	19.15	0.8623	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			175.61930	172.272	18.94	0.1522	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,812.61930	2,823.272	18.94	0.8478	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			166.07980	162.846	19.05	0.1448	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,903.07980	2,913.846	19.05	0.8552	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			537.75490	535.208	17.37	0.3228	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,033.75490	2,033.208	17.37	0.6772	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			515.31300	512.795	17.45	0.3117	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,111.31300	2,110.795	17.45	0.6883	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			493.82460	491.342	17.53	0.3010	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,189.82460	2,189.342	17.53	0.6990	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			1.95510		1.95840			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00120		2.00460			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 DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			15.08980	14.338	23.67	0.0257	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,231.08980	3,263.338	23.67	0.9743	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			16.90600	16.251	23.00	0.0294	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,032.90600	3,065.251	23.00	0.9706	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			15.95580	15.249	23.33	0.0274	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,131.95580	3,164.249	23.33	0.9726	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			291.85210	279.649	17.76	0.2321	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,045.85210	2,067.649	17.76	0.7679	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			328.30920	315.237	17.59	0.2563	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,882.30920	1,903.237	17.59	0.7437	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			309.55400	296.922	17.68	0.2440	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,963.55400	1,984.922	17.68	0.7560	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			1.72890		1.74150			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.76150		1.77440			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.79080		1.80380			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			4.00030	3.314	26.13	0.0070	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,989.00030	4,114.314	26.13	0.9930	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			3.94000	3.275	26.59	0.0069	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,088.94000	4,214.275	26.59	0.9931	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			3.88660	3.241	27.05	0.0067	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,188.88660	4,314.242	27.05	0.9933	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			241.03660	215.102	20.26	0.1894	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,297.03660	2,400.102	20.26	0.8106	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			267.93280	239.603	19.97	0.2085	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,123.93280	2,224.603	19.97	0.7915	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			254.08330	226.978	20.11	0.1987	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,210.08330	2,311.978	20.11	0.8013	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			521.97720	488.746	19.32	0.3033	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,083.97720	2,180.746	19.32	0.6967	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			562.99030	527.116	19.04	0.3240	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,924.99030	2,019.116	19.04	0.6760	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			542.01210	507.488	19.18	0.3135	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,004.01210	2,099.488	19.18	0.6865	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												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
KES / R	On	13/03/2017	Foreign Exchange Future			0.12840		0.12920			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12840		0.12920			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12840		0.12920			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			9.81130		9.80400			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.96180		9.95420			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.10240		10.09720			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			3.75710	3.407	17.70	0.0170	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,309.75710	1,302.107	17.70	0.9830	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			3.93090	3.563	17.59	0.0178	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,289.93090	1,282.263	17.59	0.9822	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			3.84280	3.484	17.64	0.0174	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,299.84280	1,292.184	17.64	0.9826	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			92.18330	91.949	15.96	0.1816	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,077.98330	1,070.149	15.96	0.8184	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			90.99950	90.760	15.98	0.1795	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,086.79950	1,078.959	15.98	0.8205	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			89.75080	89.506	16.00	0.1774	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,095.55080	1,087.706	16.00	0.8226	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			281.90290	281.832	14.84	0.3688	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			764.70290	759.432	14.84	0.6312	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			279.15400	279.085	14.86	0.3659	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			771.95400	766.685	14.86	0.6341	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			284.68130	284.603	14.83	0.3716	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			757.48130	752.204	14.83	0.6284	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.27660		1.28370			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.29540		1.30240			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31080		1.31790			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			1,363.00000	1,434.000		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			1,463.00000	1,534.000		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			1,563.00000	1,634.000		1.0000	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
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			876.00000	946.000		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			976.00000	1,046.000		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			776.00000	846.000		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			421.00000	492.000		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			521.00000	592.000		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			621.00000	692.000		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			1.25680		1.26590			0.0000	1,256.80	1	2,700
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25990		1.26910			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.26310		1.27230			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												1,256.80	1	6,748
Total QUANTO £ / \$												1,256.80	1	6,748
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.08330		1.07740			0.0000	1,448,372.10	1,337	1,337
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08850		1.08270			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.09380		1.08800			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,448,372.10	1,337	14,038
Total QUANTO € / \$												1,448,372.10	1,337	14,038
RAIN	On	13/03/2017	Foreign Exchange Future			22,699.83000		22,768.32000			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			9.52300		9.55100			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.70230		9.73060			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			2.87910	2.390	19.12	0.0119	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,441.87910	1,469.390	19.12	0.9881	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			2.81980	2.346	19.18	0.0116	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,451.81980	1,479.346	19.18	0.9884	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			2.76210	2.303	19.23	0.0114	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,461.76210	1,489.303	19.23	0.9886	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
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			122.85640	115.571	16.00	0.2216	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			902.25640	923.271	16.00	0.7784	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			121.25480	114.050	16.02	0.2191	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			910.65480	931.750	16.02	0.7809	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			119.67470	112.551	16.04	0.2166	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			919.07470	940.251	16.04	0.7834	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			3.56530		3.54000			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.53420		3.51130			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.17250	0.177	31.80	0.0017	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,320.17250	1,294.877	31.80	0.9983	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.16120	0.165	31.80	0.0016	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,330.16120	1,304.865	31.80	0.9984	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.15060	0.154	31.80	0.0015	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,340.15060	1,314.854	31.80	0.9985	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			12.43130	12.564	19.80	0.0695	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			761.13130	738.364	19.80	0.9305	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			12.05080	12.284	19.89	0.0679	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			770.75080	748.084	19.89	0.9321	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			11.68310	12.012	19.98	0.0664	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			780.38310	757.812	19.98	0.9336	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33150		1.33930			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28710		1.29980			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.25260		1.26510			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												610 680 281.30	46,145	920,071
Total Options												0.00	0	1,627,995
Grand Total:												610,680,281.30	46,145	2,548,066