



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/02/2017 Foreign Exchange Future			12.82580		13.13130			0.0000	461,728,800.00	36,000	0
\$ / R On 24/02/2017 Foreign Exchange Future			12.83260		13.13130			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			12.83260		13.13590			0.0000	0.00	0	465
\$ / R On 28/02/2017 Foreign Exchange Future			12.82810		13.13820			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			12.83040		13.14050			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			12.85750		13.16820			0.0000	2,970,339,650.00	231,020	422,138
\$ / R On 16/03/2017 Foreign Exchange Future			12.86200		13.17280			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			12.86420		13.17510			0.0000	0.00	0	788
\$ / R On 29/03/2017 Foreign Exchange Future			12.89350		13.20530			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			12.89810		13.21000			0.0000	0.00	0	4,330
\$ / R On 11/04/2017 Foreign Exchange Future			12.92350		13.23590			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			12.92580		13.23820			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			12.92810		13.24060			0.0000	0.00	0	697
\$ / R On 18/04/2017 Foreign Exchange Future			12.93960		13.25240			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			12.94650		13.25940			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			12.95570		13.26880			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			12.96260		13.27590			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			12.97640		13.29010			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			12.99250		13.30670			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.02700		13.34220			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.08240		13.39930			0.0000	165,335,371.20	12,638	251,278

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Future			13.10310		13.42060			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.10780		13.42540			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.13550		13.45390			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.15620		13.47530			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.16550		13.48480			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.17010		13.48960			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.17930		13.49910			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.20470		13.52520			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.24630		13.56790			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.29200		13.61500			0.0000	1,794,420.00	135	17,781
\$ / R	On	27/09/2017	Foreign Exchange Future			13.31260		13.63620			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.37210		13.69740			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.38120		13.70680			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.42010		13.74690			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.45440		13.78210			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.49980		13.82880			0.0000	0.00	0	16,113
\$ / R	On	22/12/2017	Foreign Exchange Future			13.50890		13.83820			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.62930		13.96190			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.63380		13.96660			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.70690		14.04160			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.79180		14.12830			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.82850		14.16590			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.83770		14.17520			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.91570		14.25500			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.04410		14.38630			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.12440		14.46840			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.25520		14.60210			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.32630		14.67480			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.46620		14.81790			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.54380		14.89690			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>3,599,198,241.20</b>	<b>279,793</b>	<b>724,417</b>
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			189.50000	474.200	18.60	1.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			20.80000	0.000	18.60	0.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			471.87050	774.200	18.60	1.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			3.17050	0.000	18.60	0.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			769.33460	1,074.200	18.60	1.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			0.63460	0.000	18.60	0.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			560.64250	864.200	18.60	1.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			1.94250	0.000	18.60	0.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			7.30630	0.000	18.60	0.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			336.00630	634.200	18.60	1.0000	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			381.63170	667.553	34.03	0.9977	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			12.93170	0.153	34.03	0.0023	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			2,068.73960	2,367.407	82.85	0.9999	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			0.03960	0.007	82.85	0.0001	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	24/02/2017	Foreign Exchange Option	12.89	Call		261.86120	28.065	19.28	0.3310	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	12.89	Put		20.56120	85.465	19.28	0.6690	0.00	0	20,000
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		614.49570	908.309	26.79	0.9923	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		10.39570	0.909	26.79	0.0077	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		1,094.47500	1,402.301	31.81	0.9972	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		2.67500	0.401	31.81	0.0028	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Put		331.74540	607.392	22.33	0.9592	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Call		39.94540	5.492	22.33	0.0408	0.00	0	30,000
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		963.47410	1,270.402	28.66	0.9946	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		3.97410	0.802	28.66	0.0054	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1.57190	0.535	27.87	0.0023	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		2,183.37190	2,493.035	27.87	0.9977	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1.54560	0.527	27.93	0.0023	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		2,193.34560	2,503.027	27.93	0.9977	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1.59880	0.543	27.82	0.0024	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		2,173.39880	2,483.043	27.82	0.9976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		0.79930	0.536	39.98	0.0017	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		3,582.59930	3,893.036	39.98	0.9983	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		3,832.62870	4,142.797	39.98	0.9990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		0.82870	0.297	39.98	0.0010	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		6,211.80360	6,522.501	39.98	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		0.00360	0.001	39.98	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		0.89890	0.504	30.87	0.0020	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		2,532.69890	2,843.004	30.87	0.9980	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		8,251.80000	8,562.500	39.98	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		0.00000	0.000	39.98	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1.93410	0.644	27.24	0.0028	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		2,063.73410	2,373.144	27.24	0.9972	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		5,261.83950	5,572.508	39.98	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		0.03950	0.008	39.98	0.0000	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		0.84690	0.506	31.24	0.0020	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		2,572.64690	2,883.006	31.24	0.9980	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		975.55680	670.004	15.66	0.9366	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		7.35680	12.503	15.66	0.0634	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		299.50040	126.991	16.57	0.3893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		131.30040	269.491	16.57	0.6107	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		5,831.80950	6,142.502	39.98	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		0.00950	0.002	39.98	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		4,142.33330	4,452.640	39.98	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		0.53330	0.140	39.98	0.0005	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		55.59510	15.947	19.75	0.0657	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		637.39510	908.447	19.75	0.9343	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		5,271.83850	5,582.507	39.98	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		0.03850	0.007	39.98	0.0000	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		10.37270	3.053	22.83	0.0136	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		1,242.17270	1,545.553	22.83	0.9864	0.00	0	29,152

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	16.22	Put			3,052.56580	3,363.043	35.61	0.9981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.76580	0.543	35.61	0.0019	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			22.77050	6.146	21.29	0.0269	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			954.57050	1,248.646	21.29	0.9731	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			13.48750	3.809	22.30	0.0169	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,145.28750	1,446.309	22.30	0.9831	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,313.06730	2,622.998	28.87	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			1.26730	0.498	28.87	0.0021	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			5.91840	1.813	24.16	0.0081	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,487.71840	1,794.313	24.16	0.9919	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			100.67990	32.077	18.65	0.1238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			432.47990	674.577	18.65	0.8762	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			684.31700	410.568	15.79	0.7943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			16.11700	53.068	15.79	0.2057	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,632.57590	2,943.009	31.79	0.9980	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.77590	0.509	31.79	0.0020	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			594.50280	860.828	19.53	0.9253	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			62.70280	18.328	19.53	0.0747	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,834.74470	2,143.444	26.02	0.9958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			2.94470	0.944	26.02	0.0042	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,071.80000	8,382.500	39.98	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	39.98	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,281.13880	1,585.300	23.04	0.9875	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			9.33880	2.800	23.04	0.0125	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			177.03770	64.801	17.61	0.2268	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			258.83770	457.301	17.61	0.7732	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,339.95210	1,644.965	23.36	0.9890	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			8.15210	2.465	23.36	0.0110	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,832.56610	3,143.022	33.61	0.9981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.76610	0.522	33.61	0.0019	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,934.24360	2,243.296	26.55	0.9965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			2.44360	0.796	26.55	0.0035	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,332.57810	3,643.075	38.16	0.9981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.77810	0.575	38.16	0.0019	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			552.47450	813.574	19.31	0.9152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			70.67450	21.074	19.31	0.0848	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,794.97790	2,103.513	25.80	0.9955	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			3.17790	1.013	25.80	0.0045	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			29.52620	8.034	20.85	0.0347	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			861.32620	1,150.534	20.85	0.9653	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,745.30010	2,053.608	25.54	0.9951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			3.50010	1.108	25.54	0.0049	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,333.02700	2,642.998	29.05	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			1.22700	0.498	29.05	0.0021	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			244.00080	97.541	16.99	0.3169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			175.80080	340.041	16.99	0.6831	0.00	0	4,800

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	14.88	Put		1,715.51150	2,023.670	25.38	0.9948	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call		3.71150	1.170	25.38	0.0052	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		197.18520	74.375	17.40	0.2543	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		228.98520	416.875	17.40	0.7457	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		282.02640	117.429	16.70	0.3666	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		143.82640	289.929	16.70	0.6334	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		769.99820	1,053.044	20.41	0.9552	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		38.19820	10.544	20.41	0.0448	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		276.35920	114.385	16.74	0.3592	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		148.15920	296.885	16.74	0.6408	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		173.22220	63.030	17.65	0.2216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		265.02220	465.530	17.65	0.7784	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		219.17780	85.243	17.20	0.2843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		200.97780	377.743	17.20	0.7157	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		471.75050	239.200	15.90	0.6008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		53.55050	131.700	15.90	0.3992	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put		1,458.10370	1,764.425	24.00	0.9914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call		6.30370	1.926	24.00	0.0086	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put		1,349.77690	1,654.914	23.42	0.9893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call		7.97690	2.414	23.42	0.0107	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put		788.08870	1,072.483	20.50	0.9574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call		36.28870	9.983	20.50	0.0426	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		1,058.87940	1,357.179	21.82	0.9793	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		17.07940	4.679	21.82	0.0207	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put		290.44700	498.893	17.82	0.7982	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call		158.64700	56.393	17.82	0.2018	0.00	0	44,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call		270.77050	111.410	16.78	0.3519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put		152.57050	303.910	16.78	0.6481	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put		852.10000	1,140.754	20.80	0.9644	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call		30.30000	8.254	20.80	0.0356	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call		349.53320	155.823	16.24	0.4536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put		101.33320	218.323	16.24	0.5464	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call		0.00000	301.716	15.86	0.6842	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put		0.00000	94.216	15.86	0.3158	9,421.64	100	100
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call		305.48160	130.325	16.53	0.3971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put		127.28160	262.825	16.53	0.6029	0.00	0	2,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put		793.22020	1,070.921	19.88	0.9489	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call		46.02020	12.921	19.88	0.0511	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put		172.78080	323.559	17.19	0.6250	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call		297.88080	137.759	17.19	0.3750	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call		494.53410	265.398	16.20	0.5964	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put		69.43410	151.198	16.20	0.4036	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put		0.00000	909.106	19.40	0.9154	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call		0.00000	23.306	19.40	0.0846	349,590.00	15,000	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put		470.63100	693.618	18.48	0.7843	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call		175.93100	87.118	18.48	0.2157	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,239.64240	2,548.063	22.93	0.9945	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			4.94240	1.563	22.93	0.0055	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,438.34030	1,732.723	21.28	0.9672	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			28.34030	10.823	21.28	0.0328	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			827.55760	1,081.504	19.34	0.8546	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			123.45760	65.004	19.34	0.1454	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,785.43240	4,095.990	28.43	0.9956	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			3.63240	1.790	28.43	0.0044	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			124.62550	66.207	19.34	0.1463	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			836.42550	1,090.407	19.34	0.8537	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			699.59140	940.169	18.87	0.8161	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			157.79140	85.969	18.87	0.1839	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			607.83540	837.591	18.55	0.7846	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			186.03540	103.391	18.55	0.2154	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			829.20930	1,081.643	19.31	0.8485	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			129.80930	69.743	19.31	0.1515	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,216.52500	1,491.474	20.12	0.9089	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			78.92500	41.074	20.12	0.0911	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,146.62460	1,415.885	19.99	0.8903	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			96.02460	52.385	19.99	0.1097	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,831.44740	2,124.883	21.27	0.9542	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			40.24740	20.583	21.27	0.0458	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			197.67400	115.193	18.56	0.2136	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			728.87400	959.493	18.56	0.7864	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			282.15960	170.899	17.76	0.2979	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			513.35960	715.199	17.76	0.7021	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,438.22160	2,743.166	22.48	0.9792	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			17.02160	8.866	22.48	0.0208	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,407.88950	3,717.080	24.48	0.9932	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			6.68950	2.780	24.48	0.0068	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			137.55060	77.744	19.35	0.1514	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			968.75060	1,222.044	19.35	0.8486	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			43.68870	22.362	21.16	0.0494	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,774.88870	2,066.662	21.16	0.9506	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,081.25520	1,340.298	19.75	0.8614	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			127.15520	72.898	19.75	0.1386	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			632.23390	844.216	18.29	0.7230	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			272.33390	170.616	18.29	0.2770	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			555.52500	751.338	18.04	0.6696	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			342.22500	223.838	18.04	0.3304	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,673.56850	2,971.015	23.33	0.9536	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			45.76850	28.015	23.33	0.0464	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			565.01670	754.975	18.15	0.6352	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			407.21670	281.975	18.15	0.3648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,313.35100	6,628.930	25.26	0.9975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			2.65100	1.330	25.26	0.0025	0.00	0	3,155

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	14.89	Call			163.16780	110.735	20.76	0.1475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,653.86780	1,918.335	20.76	0.8525	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			721.76930	534.841	16.80	0.5454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,220.35540	2,504.560	21.92	0.9067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,229.59760	2,514.046	21.94	0.9074	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			100.41980	67.480	21.90	0.0939	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,211.11980	2,495.080	21.90	0.9061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,750.18410	2,018.805	20.97	0.8639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			149.48410	101.205	20.97	0.1361	0.00	0	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			99.65540	66.960	21.92	0.0933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			0.00000	350.976	16.46	0.3892	1,403,902.00	4,000	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			0.00000	691.963	17.61	0.5732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			0.00000	384.363	17.61	0.4268	1,537,450.00	4,000	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,883.47840	2,157.241	21.24	0.8781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			132.77840	89.641	21.24	0.1219	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			98.89760	66.446	21.94	0.0926	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			485.71960	350.255	17.85	0.3967	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			708.48320	905.982	18.27	0.6515	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			417.78320	298.382	18.27	0.3485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			898.92770	682.275	16.31	0.6406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			209.62770	309.875	16.31	0.3594	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			0.00000	633.376	16.46	0.6108	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,025.53310	1,254.897	19.26	0.7439	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,126.89780	1,364.179	19.55	0.7664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			266.19780	186.579	19.55	0.2336	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,109.97510	2,391.114	21.70	0.8983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			109.27510	73.514	21.70	0.1017	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			586.41960	767.855	17.85	0.6033	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			927.41100	1,148.179	18.96	0.7193	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,861.38440	3,159.749	23.36	0.9403	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			60.68440	42.149	23.36	0.0597	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,670.32740	2,965.428	22.92	0.9324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			69.62740	47.828	22.92	0.0676	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			294.83310	207.297	19.26	0.2561	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,182.72410	1,423.987	19.71	0.7777	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,528.44110	2,820.353	22.58	0.9256	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			77.74110	52.753	22.58	0.0744	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			362.14730	256.729	18.67	0.3075	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			832.84730	1,044.329	18.67	0.6925	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			326.71100	230.579	18.96	0.2807	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			77.16810	52.405	22.61	0.0739	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,321.59630	1,570.877	20.05	0.8034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			220.89630	153.277	20.05	0.1966	0.00	0	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			373.82590	265.403	18.58	0.3162	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			804.52590	1,013.003	18.58	0.6838	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			252.02410	176.387	19.71	0.2223	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	14.18	Put			1,064.15030	1,296.640	19.37	0.7528	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,765.45750	3,062.471	23.14	0.9365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			64.75750	44.871	23.14	0.0635	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			299.52000	210.706	19.21	0.2598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,010.22000	1,238.306	19.21	0.7402	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,537.86810	2,830.005	22.61	0.9261	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			58.39560	40.619	23.50	0.0576	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			15.77890	8.966	25.26	0.0143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,666.47890	4,976.566	25.26	0.9857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,259.13610	5,572.183	25.26	0.9922	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			8.43610	4.583	25.26	0.0078	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			283.45030	199.040	19.37	0.2472	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,103.23280	1,338.748	19.48	0.7614	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,374.49370	3,678.471	24.54	0.9562	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			43.79370	30.871	24.54	0.0438	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,764.93770	5,075.630	25.26	0.9871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			14.23770	8.030	25.26	0.0129	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,919.09560	3,218.219	23.50	0.9424	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			322.46930	452.441	16.80	0.4546	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			101.19070	68.005	21.88	0.0946	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,201.89070	2,485.605	21.88	0.9054	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			81.89200	55.274	22.43	0.0779	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,462.59200	2,752.874	22.43	0.9221	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			272.53280	191.148	19.48	0.2386	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			595.20980	773.606	17.80	0.5926	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			515.80980	376.706	17.80	0.4074	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,888.59940	3,186.465	23.35	0.9335	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			69.19940	49.565	23.35	0.0665	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			724.11200	918.241	18.22	0.6396	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			449.51200	326.041	18.22	0.3604	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,556.77920	4,862.851	25.01	0.9748	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			30.67920	18.351	25.01	0.0252	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			406.10800	296.445	18.63	0.3206	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			902.20800	1,110.945	18.63	0.6794	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,370.89310	1,611.377	19.78	0.7709	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			286.19310	207.577	19.78	0.2291	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			735.77430	560.657	17.03	0.5124	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			450.97430	595.157	17.03	0.4876	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,165.18870	1,392.013	19.24	0.7270	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			349.98870	257.513	19.24	0.2730	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			616.82080	787.438	17.61	0.5632	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			606.42080	457.538	17.61	0.4368	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,129.05800	3,426.928	23.45	0.9215	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			88.65800	67.028	23.45	0.0785	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			755.11980	941.582	18.00	0.6104	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			534.21980	400.882	18.00	0.3896	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			780.88940	966.330	18.00	0.6061	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			556.08940	421.030	18.00	0.3939	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,384.84930	3,680.426	23.51	0.9102	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			112.74930	86.726	23.51	0.0898	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			636.75150	799.679	17.43	0.5357	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			704.65150	545.979	17.43	0.4643	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			658.32460	513.435	17.82	0.4243	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			803.32460	981.435	17.82	0.5757	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			481.23870	371.333	18.83	0.3247	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,186.23870	1,399.333	18.83	0.6753	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			662.04550	516.496	17.80	0.4264	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,868.21530	4,165.289	24.22	0.9155	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			647.64950	807.588	17.37	0.5212	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			762.64950	599.588	17.37	0.4788	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			112.85100	86.695	24.22	0.0840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,877.85100	4,174.695	24.22	0.9160	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			128.23880	100.613	23.57	0.0973	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			443.64730	341.473	19.10	0.3021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,298.64730	1,519.473	19.10	0.6979	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			112.49050	86.105	24.22	0.0835	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,887.49050	4,184.105	24.22	0.9165	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			113.21530	87.289	24.22	0.0845	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			395.26170	517.044	16.54	0.4049	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,469.08450	4,764.364	24.22	0.9419	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			84.08450	56.364	24.22	0.0581	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,580.03060	2,853.754	21.41	0.8575	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			195.03060	145.754	21.41	0.1425	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,513.23880	3,808.613	23.57	0.9027	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			126.89950	99.633	23.64	0.0963	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			508.61160	392.931	18.64	0.3407	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,113.61160	1,320.931	18.64	0.6593	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,469.44320	1,700.104	19.49	0.7283	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			394.44320	302.104	19.49	0.2717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,010.26170	809.044	16.54	0.5951	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	16.40	Put			2,945.60120	3,232.343	22.28	0.8787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			160.60120	124.343	22.28	0.1213	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			807.12820	636.555	17.20	0.5009	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			592.12820	744.555	17.20	0.4991	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,541.89950	3,837.633	23.64	0.9037	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			797.04550	974.496	17.80	0.5736	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,162.83550	938.103	16.13	0.6567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			297.83550	396.103	16.13	0.3433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,322.78340	3,615.602	23.14	0.8956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			137.78340	107.602	23.14	0.1044	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,385.00000	986,708.000	24.22	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
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			652.41670	811.322	17.36	0.5151	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			788.61670	623.922	17.36	0.4849	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,624.82760	3,923.220	23.77	0.9010	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			131.02760	105.820	23.77	0.0990	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,558.60650	1,786.391	19.45	0.7142	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			446.00650	348.491	19.45	0.2858	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			666.47550	821.703	17.30	0.4965	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			873.27550	702.903	17.30	0.5035	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,894.77110	4,189.130	23.85	0.8958	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			151.57110	120.330	23.85	0.1042	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			960.11040	1,143.560	17.99	0.5758	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			727.01040	583.660	17.99	0.4242	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,131.29550	4,419.214	23.69	0.8915	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			173.39550	133.614	23.69	0.1085	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			677.25050	830.845	17.23	0.4790	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			959.35050	785.245	17.23	0.5210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			219.85060	181.960	23.11	0.1387	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,701.05060	3,992.160	23.11	0.8613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,789.96920	2,019.187	19.60	0.7093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			498.76920	398.987	19.60	0.2907	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,802.99170	1,545.953	15.69	0.7820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			184.19170	256.153	15.69	0.2180	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			220.45660	182.430	23.09	0.1391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,691.65660	3,982.630	23.09	0.8609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,597.71290	1,349.088	15.92	0.7280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			268.91290	349.288	15.92	0.2720	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,202.19700	1,000.127	16.60	0.6046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			493.39700	620.327	16.60	0.3954	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			221.06560	182.906	23.07	0.1395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,682.26560	3,973.106	23.07	0.8605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,723.89520	2,988.872	21.10	0.8089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			312.69520	248.672	21.10	0.1911	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,695.29260	1,921.235	19.45	0.6956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			524.09260	421.034	19.45	0.3044	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,272.29410	1,058.525	16.42	0.6287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			443.49410	558.725	16.42	0.3713	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			756.53820	615.118	18.15	0.4188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,077.73820	1,265.318	18.15	0.5812	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,569.81860	3,858.976	22.85	0.8558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			228.61860	188.776	22.85	0.1442	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,143.30180	949.389	16.77	0.5828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			544.50180	679.589	16.77	0.4172	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			746.49510	606.602	18.19	0.4142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,097.69510	1,286.802	18.19	0.5858	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,597.89110	3,887.475	22.91	0.8570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			226.69110	187.275	22.91	0.1430	0.00	0	16,000

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	12.00	Call			1,962.82510	1,695.154	15.39	0.8203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			134.02510	195.354	15.39	0.1797	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,409.94820	4,690.731	23.56	0.8963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			178.74820	130.531	23.56	0.1037	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			777.07220	632.547	18.06	0.4283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,038.27220	1,222.747	18.06	0.5717	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,532.43930	3,821.012	22.77	0.8542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			231.23930	190.812	22.77	0.1458	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,244.57570	3,528.253	22.19	0.8405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			253.37570	208.053	22.19	0.1595	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,083.22960	896.998	16.96	0.5594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			604.42960	747.198	16.96	0.4406	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			648.11850	525.112	18.70	0.3674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,319.31850	1,525.312	18.70	0.6326	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,635.36150	3,925.509	22.98	0.8586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			224.16150	185.309	22.98	0.1414	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,068.70610	884.369	17.01	0.5536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			619.90610	764.569	17.01	0.4464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			639.67560	518.169	18.74	0.3633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,340.87560	1,548.369	18.74	0.6367	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,997.83360	3,275.648	21.69	0.8268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			276.63360	225.448	21.69	0.1732	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			344.66060	273.356	20.76	0.2085	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,515.86060	2,773.556	20.76	0.7915	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			809.02530	659.725	17.93	0.4429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			980.22530	1,159.925	17.93	0.5571	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			685.51350	837.300	17.19	0.4672	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,023.71350	846.200	17.19	0.5328	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,369.29810	4,648.563	23.54	0.8922	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			187.49810	137.464	23.54	0.1078	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,116.27080	1,298.903	18.06	0.5561	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			878.17080	728.203	18.06	0.4439	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,103.25820	1,284.814	18.03	0.5522	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			889.85820	738.614	18.03	0.4478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			331.10860	279.617	22.79	0.1780	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,799.50860	4,082.717	22.79	0.8220	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			332.62160	280.840	22.76	0.1788	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,781.02160	4,063.940	22.76	0.8212	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			616.58440	747.417	16.87	0.3974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,358.18440	1,154.317	16.87	0.6026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			331.86550	280.229	22.77	0.1784	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,790.26550	4,073.329	22.77	0.8216	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,306.22920	2,536.071	20.17	0.6977	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			624.52920	517.871	20.17	0.3023	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,684.31690	1,888.036	19.18	0.6185	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			812.61690	679.836	19.18	0.3815	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,275.00810	1,449.587	18.45	0.5390	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1,040.90810	878.087	18.45	0.4610	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,211.80130	1,381.372	18.33	0.5243	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,087.00130	919.072	18.33	0.4757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,451.84300	1,249.816	17.58	0.5793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			836.84300	974.116	17.58	0.4207	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			456.80490	391.134	22.71	0.2138	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,901.80490	4,175.435	22.71	0.7862	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			455.92850	390.415	22.73	0.2134	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,910.92850	4,184.715	22.73	0.7866	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			457.67980	391.857	22.70	0.2142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,892.67980	4,166.157	22.70	0.7858	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,437.26450	1,604.520	18.75	0.5252	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,203.56450	1,028.620	18.75	0.4748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,210.37460	1,036.933	18.99	0.4633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,591.97460	1,762.533	18.99	0.5367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,206.99140	1,033.960	19.00	0.4622	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,598.59140	1,769.560	19.00	0.5378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,203.61920	1,030.990	19.01	0.4612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,605.21920	1,776.590	19.01	0.5388	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,603.20560	1,765.870	19.00	0.5168	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,345.30560	1,161.070	19.00	0.4832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,347.06200	1,164.241	19.18	0.4731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,742.26200	1,907.941	19.18	0.5269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,343.67740	1,161.241	19.19	0.4722	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,748.87740	1,914.941	19.19	0.5278	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,340.31070	1,158.251	19.20	0.4712	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,755.51070	1,921.950	19.20	0.5288	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,762.54340	1,921.558	19.19	0.5097	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,480.44340	1,287.758	19.19	0.4903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,919.01190	2,082.349	19.46	0.5194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,492.63920	1,302.188	19.44	0.4824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,905.73920	2,068.388	19.44	0.5176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,489.26670	1,299.168	19.45	0.4815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,912.36670	2,075.368	19.45	0.5185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,485.91190	1,296.149	19.46	0.4806	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,300,363.64</b>	<b>23,100</b>	<b>1,708,700</b>
<b>Total \$ / R</b>												<b>3,602,498,604.84</b>	<b>302,893</b>	<b>2,433,117</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			12.85750		13.16820			0.0000	334,295.00	26	461
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.08240		13.39930			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.29200		13.61500			0.0000	0.00	0	1
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.49980		13.82880			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>334,295.00</b>	<b>26</b>	<b>505</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			82.86870	29.693	39.98	0.0010	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			383,262.86870	414,279.693	39.98	0.9990	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			83.00350	28.989	39.98	0.0009	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			384,263.00350	415,278.989	39.98	0.9991	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			82.73730	30.413	39.98	0.0010	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			382,262.73730	413,280.413	39.98	0.9990	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			5,413.58760	3,777.418	23.76	0.0536	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			303,483.58760	333,537.418	23.76	0.9464	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			5,379.82540	3,754.934	23.79	0.0533	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			304,449.82540	334,514.934	23.79	0.9467	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			5,447.51540	3,800.163	23.74	0.0539	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			302,517.51540	332,560.163	23.74	0.9461	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			30,811.50010	23,139.817	20.16	0.2159	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			184,311.50010	208,939.817	20.16	0.7841	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			30,641.56880	23,008.311	20.17	0.2148	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			185,141.56880	209,808.311	20.17	0.7852	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			30,982.47060	23,272.469	20.14	0.2170	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			183,482.47060	208,072.469	20.14	0.7830	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			90,510.91110	74,215.902	17.56	0.4855	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			82,630.91110	99,235.902	17.56	0.5145	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			90,106.67290	73,865.596	17.57	0.4837	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			83,226.67290	99,885.596	17.57	0.5163	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			90,917.07180	74,567.979	17.54	0.4872	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			82,037.07180	98,587.979	17.54	0.5128	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>334,295.00</b>	<b>26</b>	<b>505</b>
£ / R	On	28/02/2017	Foreign Exchange Future			16.04820		16.37130			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.08840		16.41240			0.0000	79,959,348.00	4,970	52,997
£ / R	On	31/03/2017	Foreign Exchange Future			16.14560		16.47160			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.18970		16.51630			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.23020		16.55750			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.24020		16.56750			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			16.41020		16.74160			0.0000	377,434.60	23	24,867
£ / R	On	18/09/2017	Foreign Exchange Future			16.71660		17.05630			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.02750		17.37630			0.0000	0.00	0	5,788
<b>Total £ / R Future</b>												<b>80,336,782.60</b>	<b>4,993</b>	<b>84,645</b>
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,522.75070	1,842.720	35.25	0.9955	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			4.05070	0.920	35.25	0.0045	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.05550	0.021	44.87	0.0001	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,337.65550	7,661.621	44.87	0.9999	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.05460	0.020	44.87	0.0001	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,347.65460	7,671.620	44.87	0.9999	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.05650	0.021	44.87	0.0001	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	23.74	Put		7,327.65650	7,651.621	44.87	0.9999	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		2,592.81530	2,914.098	30.20	0.9928	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		5.21530	2.498	30.20	0.0072	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put		4,590.24260	4,913.710	44.87	0.9957	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call		2.64260	2.110	44.87	0.0043	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		721.17840	978.724	23.81	0.8452	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		133.57840	67.124	23.81	0.1548	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put		2,097.73660	2,416.499	28.25	0.9859	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call		10.13660	4.899	28.25	0.0141	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call		63.60810	37.673	24.90	0.0696	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put		1,772.00810	2,072.073	24.90	0.9304	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put		826.10950	1,054.434	21.92	0.7223	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call		312.40950	214.134	21.92	0.2777	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		7,425.50490	7,751.583	33.59	0.9972	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		3.00490	1.783	33.59	0.0028	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put		834.79880	1,050.159	21.43	0.6789	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call		402.29880	290.359	21.43	0.3211	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		3.80610	1.426	23.33	0.0023	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		7,282.20610	7,611.226	23.33	0.9977	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		3.77020	1.411	23.33	0.0023	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		7,292.17020	7,621.211	23.33	0.9977	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		3.73470	1.396	23.33	0.0023	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		7,302.13470	7,631.196	23.33	0.9977	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call		665.30220	551.391	20.55	0.3457	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put		1,599.00220	1,824.791	20.55	0.6543	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		662.52320	549.030	20.56	0.3444	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		1,606.22320	1,832.430	20.56	0.6556	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		659.76130	546.684	20.57	0.3432	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		1,613.46130	1,840.084	20.57	0.6568	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		85.60510	66.270	24.13	0.0467	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		7,849.30510	8,178.770	24.13	0.9533	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		85.24480	65.981	24.13	0.0465	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		7,858.94480	8,188.481	24.13	0.9535	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		84.88600	65.693	24.13	0.0463	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		7,868.58600	8,198.193	24.13	0.9537	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,800</b>
<b>Total £ / R</b>											<b>80,336,782.60</b>	<b>4,993</b>	<b>86,445</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11405	0.11644			0.0000	0.00	0	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11656	0.11903			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11899	0.12152			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12146	0.12407			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>3,821</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call		0.22140	0.041	34.38	0.0002	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	Put			3,356.02140	3,595.541	34.38	0.9998	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00870	0.001	34.38	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,355.80870	4,595.501	34.38	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			3.69630	1.072	34.38	0.0041	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,359.49630	2,596.572	34.38	0.9959	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,106.88230	4,348.565	23.34	0.9904	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			2.84220	1.115	23.34	0.0025	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,099.34220	5,344.915	23.34	0.9975	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			34.48260	18.356	23.34	0.0321	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,130.98260	3,362.156	23.34	0.9679	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			10.38230	4.765	23.34	0.0096	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			64.74120	44.065	23.16	0.0536	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,912.74120	4,145.465	23.16	0.9464	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			28.89150	18.550	23.16	0.0251	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,876.89150	5,119.950	23.16	0.9749	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			138.30710	99.605	23.16	0.1073	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,986.30710	3,201.005	23.16	0.8927	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,047.92850	911.468	19.24	0.5622	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			641.32850	765.068	19.24	0.4378	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			665.80860	564.762	20.55	0.3925	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,259.20860	1,418.362	20.55	0.6075	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,626.91880	1,429.255	17.16	0.7633	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			220.31880	282.855	17.16	0.2367	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>3,821</b>
€ / R	On	24/02/2017	Foreign Exchange Future			13.58340		13.80020			0.0000	27,166,800.00	2,000	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			13.57770		13.80890			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			13.61520		13.84720			0.0000	5,514,156.00	405	74,458
€ / R	On	15/03/2017	Foreign Exchange Future			13.62100		13.85310			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.66870		13.90260			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.71020		13.94480			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			13.91840		14.15730			0.0000	194,857.60	14	80,279
€ / R	On	18/09/2017	Foreign Exchange Future			14.21150		14.45700			0.0000	994,805.00	70	1,702
€ / R	On	18/12/2017	Foreign Exchange Future			14.51050		14.76280			0.0000	0.00	0	183
€ / R	On	19/03/2018	Foreign Exchange Future			14.81370		15.07250			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>33,870,618.60</b>	<b>2,489</b>	<b>158,711</b>
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,959.83500	2,176.609	74.31	0.9999	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			0.03500	0.009	74.31	0.0001	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,362.51420	1,592.558	32.25	0.9982	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			1.41420	0.258	32.25	0.0018	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,842.92860	5,074.826	37.86	0.9999	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			972.38810	1,191.323	19.60	0.9710	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			19.58810	6.523	19.60	0.0290	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,323.44480	3,555.121	33.84	0.9989	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.64480	0.321	33.84	0.0011	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,154.60160	2,385.378	25.68	0.9975	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.12860	0.026	37.86	0.0001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			1.80160	0.578	25.68	0.0025	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			285.78210	148.014	15.13	0.4419	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			128.58210	222.814	15.13	0.5581	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			68.19710	26.472	17.46	0.1063	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			520.99710	711.272	17.46	0.8937	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.12570	0.025	37.86	0.0001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,852.92570	5,084.825	37.86	0.9999	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.12280	0.025	37.86	0.0001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,862.92280	5,094.825	37.86	0.9999	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,220.33260	1,443.456	20.45	0.9810	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			13.43260	4.456	20.45	0.0190	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,344.86370	1,564.916	19.38	0.9587	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			27.46370	13.616	19.38	0.0413	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			950.36510	1,146.806	17.98	0.8703	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			95.16510	57.006	17.98	0.1297	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			540.60860	420.856	16.22	0.4587	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			493.30860	612.456	16.22	0.5413	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			6.94520	3.374	22.27	0.0062	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,039.72620	5,275.018	22.27	0.9937	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,049.64520	5,284.974	22.27	0.9938	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			7.10810	3.462	22.27	0.0064	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,029.80810	5,265.062	22.27	0.9936	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,192.09280	2,405.715	19.93	0.9079	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			89.39280	64.115	19.93	0.0921	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			7.02620	3.418	22.27	0.0063	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			54.60630	39.132	22.96	0.0417	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,057.60630	5,287.632	22.96	0.9583	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			54.23280	38.849	22.96	0.0414	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,067.23280	5,297.349	22.96	0.9586	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			53.86160	38.567	22.96	0.0412	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,076.86160	5,307.067	22.96	0.9588	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,526.18420	3,750.316	21.39	0.8498	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			228.55960	200.462	21.42	0.1499	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,535.75960	3,759.962	21.42	0.8501	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			229.41120	201.169	21.37	0.1506	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,516.61120	3,740.669	21.37	0.8494	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			64.82990	46.799	23.30	0.0408	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,712.02990	6,946.299	23.30	0.9592	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			228.98420	200.816	21.39	0.1502	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,116.43880	979.261	16.35	0.5279	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			893.93880	1,015.561	16.35	0.4721	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,112.14570	975.320	16.36	0.5263	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	19/03/2018	Foreign Exchange Option	14.86	Put			899.64570	1,021.620	16.36	0.4737	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,107.86350	971.389	16.37	0.5247	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			905.36350	1,027.689	16.37	0.4753	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,680</b>
<b>Total € / R</b>												<b>33,870,618.60</b>	<b>2,489</b>	<b>160,391</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			9.93410		10.11550			0.0000	45,160,418.60	4,546	26,927
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.08650		10.27100			0.0000	10,086.50	1	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.23150		10.41990			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.37700		10.56940			0.0000	0.00	0	313
<b>Total AU\$ / R Future</b>												<b>45,170,505.10</b>	<b>4,547</b>	<b>35,120</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.51080	0.194	27.20	0.0012	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,845.01080	2,026.094	27.20	0.9988	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.52880	0.199	27.04	0.0012	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,825.02880	2,006.099	27.04	0.9988	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.51970	0.196	27.11	0.0012	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,835.01970	2,016.096	27.11	0.9988	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			16.46720	9.342	16.19	0.0274	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,815.46720	1,992.842	16.19	0.9726	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			17.09160	9.714	16.17	0.0284	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,796.09160	1,973.214	16.17	0.9716	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			16.77680	9.526	16.18	0.0279	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,805.77680	1,983.026	16.18	0.9721	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,817.53730	1,986.794	16.27	0.9123	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			66.76680	47.805	16.28	0.0869	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,826.86680	1,996.305	16.28	0.9131	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			66.10220	47.322	16.30	0.0861	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,836.20220	2,005.822	16.30	0.9139	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			67.43730	48.294	16.27	0.0877	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			171.77020	131.553	15.24	0.1805	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,482.37020	1,634.553	15.24	0.8195	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			174.58810	133.771	15.21	0.1832	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,465.18810	1,616.771	15.21	0.8168	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			173.17280	132.657	15.23	0.1819	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,473.77280	1,625.657	15.23	0.8181	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>45,170,505.10</b>	<b>4,547</b>	<b>35,120</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.80820		9.99360			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.98880		10.17820			0.0000	99,888.00	10	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.16140		10.35560			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.33580		10.53420			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>												<b>99,888.00</b>	<b>10</b>	<b>20</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.12670	0.076	34.68	0.0004	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,746.52670	2,931.876	34.68	0.9996	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.12480	0.075	34.75	0.0004	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,756.52480	2,941.875	34.75	0.9996	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.12870	0.077	34.61	0.0004	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,736.52870	2,921.877	34.61	0.9996	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			39.35180	26.382	18.05	0.0622	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,601.15180	1,777.582	18.05	0.9378	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			38.78450	25.998	18.07	0.0614	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,610.58450	1,787.198	18.07	0.9386	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			39.92860	26.771	18.04	0.0631	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,591.72860	1,767.971	18.04	0.9369	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			189.11530	144.607	16.40	0.2145	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,123.51530	1,273.207	16.40	0.7855	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			187.39670	143.183	16.42	0.2127	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,131.79670	1,281.783	16.42	0.7873	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			190.85110	146.046	16.38	0.2163	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,115.25110	1,264.646	16.38	0.7837	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			546.39130	446.898	14.44	0.4662	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			552.19130	651.098	14.44	0.5338	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			542.12750	443.331	14.45	0.4635	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			557.92750	657.531	14.45	0.5365	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			550.68440	450.488	14.42	0.4690	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			546.48440	644.688	14.42	0.5310	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>99,888.00</b>	<b>10</b>	<b>20</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			12.78180		13.01530			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.08360		13.32530			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.37780		13.62620			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.67900		13.93450			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1.21950	0.293	41.19	0.0009	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,045.91950	4,278.493	41.19	0.9991	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1.19570	0.286	41.19	0.0009	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,055.89570	4,288.486	41.19	0.9991	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1.24370	0.300	41.19	0.0010	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,035.94370	4,268.500	41.19	0.9990	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			47.97350	41.072	21.54	0.0624	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,602.67350	2,837.472	21.54	0.9376	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			47.48650	41.032	21.59	0.0623	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	15.89	Put			2,612.18650	2,847.432	21.59	0.9377	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			48.46540	41.114	21.49	0.0626	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,593.16540	2,827.514	21.49	0.9374	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			247.77230	197.725	19.74	0.1927	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,011.57230	2,209.925	19.74	0.8073	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			246.30980	196.558	19.76	0.1917	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,020.10980	2,218.758	19.76	0.8083	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			249.24730	198.897	19.73	0.1937	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,003.04730	2,201.097	19.73	0.8063	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			823.66580	701.183	17.35	0.4668	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			919.16580	1,052.183	17.35	0.5332	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			819.82340	697.808	17.36	0.4651	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			925.32340	1,058.808	17.36	0.5349	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			827.52140	704.575	17.33	0.4686	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			913.02140	1,045.575	17.33	0.5314	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			1.87300		1.91520			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.88950		1.93140			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.90480		1.94660			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.91920		1.96170			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			0.92520	0.378	40.26	0.0008	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,748.92520	6,170.378	40.26	0.9992	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.79240	0.320	40.26	0.0007	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,848.79240	6,270.320	40.26	0.9993	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1.07900	0.445	40.26	0.0010	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,649.07900	6,070.445	40.26	0.9990	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			83.82470	53.860	19.86	0.0614	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,369.82470	3,758.860	19.86	0.9386	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			95.40180	61.493	19.66	0.0694	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,181.40180	3,566.493	19.66	0.9306	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			89.41450	57.539	19.76	0.0653	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,275.41450	3,662.539	19.76	0.9347	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			367.00910	275.121	17.92	0.2033	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,401.00910	2,727.121	17.92	0.7967	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			351.02360	262.818	18.02	0.1952	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,485.02360	2,814.818	18.02	0.8048	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			384.07710	288.072	17.82	0.2116	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,318.07710	2,640.072	17.82	0.7884	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			994.31120	1,191.870	15.61	0.5024	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,164.34580	944.451	15.67	0.4834	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,047.34580	1,252.451	15.67	0.5166	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,120.63720	906.436	15.72	0.4693	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,103.63720	1,314.435	15.72	0.5307	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,211.31120	983.870	15.61	0.4976	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	02/05/2017	Foreign Exchange Future			1.88150		1.92320			0.0000	0.00	0	362
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			400.46810	251.441	16.89	0.3000	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			768.46810	1,036.441	16.89	0.7000	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			367.47920	228.992	17.03	0.2781	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			835.47920	1,113.991	17.03	0.7219	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			336.90730	208.449	17.18	0.2574	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			904.90730	1,193.449	17.18	0.7426	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
DKK / R	On	13/03/2017	Foreign Exchange Future			1.83540		1.86650			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.87780		1.90980			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			2.69740	1.099	33.32	0.0028	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,937.69740	4,247.099	33.32	0.9972	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			2.49560	0.965	33.54	0.0024	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,037.49560	4,346.965	33.54	0.9976	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			2.31370	0.848	33.76	0.0021	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,137.31370	4,446.848	33.76	0.9979	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,805.11440	3,099.810	18.84	0.9118	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			118.51670	86.584	18.46	0.0980	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,620.51670	2,908.584	18.46	0.9020	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			110.53420	82.040	18.65	0.0929	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,712.53420	3,004.040	18.65	0.9071	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			103.11440	77.810	18.84	0.0882	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.65750		1.69710			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.68820		1.72850			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.71630		1.75720			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.74340		1.78490			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1.36140	0.751	39.68	0.0018	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,530.36140	4,925.751	39.68	0.9982	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1.38520	0.625	39.68	0.0015	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,630.38520	5,025.625	39.68	0.9985	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1.33880	0.746	39.02	0.0018	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,430.33880	4,825.746	39.02	0.9982	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			162.35940	111.635	21.28	0.1182	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,477.35940	2,829.635	21.28	0.8818	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			153.26020	105.405	21.45	0.1120	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,568.26020	2,923.405	21.45	0.8880	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			144.74750	99.586	21.62	0.1062	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,659.74750	3,017.586	21.62	0.8938	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			389.23460	289.879	19.63	0.2149	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,317.23460	2,626.879	19.63	0.7851	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			372.24730	277.222	19.75	0.2066	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,400.24730	2,714.222	19.75	0.7934	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			405.46800	303.201	19.52	0.2236	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,233.46800	2,540.201	19.52	0.7764	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,155.87560	945.873	16.97	0.4912	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,006.87560	1,211.873	16.97	0.5088	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,113.69030	910.663	17.08	0.4771	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,064.69030	1,276.663	17.08	0.5229	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,199.59210	982.525	16.86	0.5056	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			950.59210	1,148.525	16.86	0.4944	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
KES / R	On	13/03/2017	Foreign Exchange Future			0.12380		0.12670			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12350		0.12600			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12320		0.12400			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12240		0.12310			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.29770		9.42810			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.43370		9.56630			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.56250		9.69800			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.69080		9.82930			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.55770	0.245	26.62	0.0016	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	13/03/2017	Foreign Exchange Option	11.09	Put			1,662.45770	1,792.545	26.62	0.9984	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.54690	0.240	26.70	0.0015	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,672.44690	1,802.540	26.70	0.9985	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.53640	0.236	26.78	0.0015	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,682.43640	1,812.536	26.78	0.9985	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			29.55620	19.385	16.10	0.0552	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,413.25620	1,535.685	16.10	0.9448	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			29.00360	18.999	16.11	0.0542	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,422.70360	1,545.299	16.11	0.9458	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			30.11810	19.779	16.09	0.0562	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,403.81810	1,526.079	16.09	0.9438	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,034.69640	1,137.307	15.24	0.7950	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			151.11330	118.444	15.25	0.2030	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,043.11330	1,145.944	15.25	0.7970	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			154.30010	121.187	15.22	0.2070	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,026.30010	1,128.687	15.22	0.7930	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			152.69640	119.807	15.24	0.2050	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			736.05380	780.006	20.64	0.4868	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			760.01090	665.253	20.61	0.5110	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			740.71090	784.453	20.61	0.4890	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			754.69190	659.717	20.58	0.5087	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			745.39190	788.917	20.58	0.4913	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			765.35380	670.806	20.64	0.5132	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.24110		1.26170			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.25490		1.27590			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.26880		1.29030			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28280		1.30490			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,683.00000	1,889.000		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			1,783.00000	1,989.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,583.00000	1,789.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,041.00000	1,251.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,141.00000	1,351.000		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			1,241.00000	1,451.000		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

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	18/09/2017	Foreign Exchange Option	1.37	Put			797.00000	1,012.000		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			897.00000	1,112.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			697.00000	912.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			151.00000	372.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			49.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	172.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			51.00000	272.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.25130		1.24640			0.0000	0.00	0	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25440		1.24940			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25760		1.25280			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.26130		1.25650			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,398</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,398</b>
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.05890		1.05160			0.0000	10,589.00	10	1,403
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06390		1.05660			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.06920		1.06180			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.07490		1.06750			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>10,589.00</b>	<b>10</b>	<b>14,104</b>
<b>Total QUANTO € / \$</b>												<b>10,589.00</b>	<b>10</b>	<b>14,104</b>
RAIN	On	13/03/2017	Foreign Exchange Future			21,535.11000		21,974.46000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future			21,916.52000		22,363.23000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/03/2017	Foreign Exchange Future			9.12540		9.28570			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.28890		9.45240			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			0.62530	0.230	27.96	0.0015	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,714.92530	1,874.830	27.96	0.9985	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.61390	0.226	28.04	0.0014	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,724.91390	1,884.826	28.04	0.9986	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	13/03/2017	Foreign Exchange Option	10.99	Call			0.63700	0.234	27.88	0.0015	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,704.93700	1,864.835	27.88	0.9985	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			61.76540	41.083	16.77	0.1022	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,129.36540	1,272.183	16.77	0.8978	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			60.70420	40.388	16.79	0.1007	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,138.30420	1,281.489	16.79	0.8993	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			62.84390	41.789	16.76	0.1038	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,120.44390	1,262.889	16.76	0.8962	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/03/2017	Foreign Exchange Future			3.59720		3.63680			0.0000	5,395,800.00	1,500	21,800
TRY / R	On	19/06/2017	Foreign Exchange Future			3.56680		3.60960			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>5,395,800.00</b>	<b>1,500</b>	<b>21,800</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.00550	0.005	35.64	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,233.20550	1,272.805	35.64	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.00490	0.005	35.64	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,243.20490	1,282.804	35.64	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.00610	0.006	35.64	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,223.20610	1,262.806	35.64	0.9999	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			11.30310	8.420	19.19	0.0537	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			671.70310	711.621	19.19	0.9463	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			10.84760	8.381	19.36	0.0531	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			681.24760	721.581	19.36	0.9469	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			11.77740	8.462	19.01	0.0544	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			662.17740	701.662	19.01	0.9456	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>5,395,800.00</b>	<b>1,500</b>	<b>21,800</b>
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32960		1.34510			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30280		1.31150			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.28270		1.28440			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.26210		1.25850			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									3,764,416,719.50	293,368	1,067,581
Total Options									3,300,363.64	23,100	1,712,180
Grand Total:									3,767,717,083.14	316,468	2,779,761