



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/01/2017 Foreign Exchange Future			13.64040		13.67520			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.64040		13.67740			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.64900		13.68590			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.65110		13.68800			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.65540		13.69280			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.66340		13.70080			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.66880		13.70610			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.67140		13.70880			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.67410		13.71150			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.68210		13.71950			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.68480		13.72210			0.0000	643,185.60	47	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.72990		13.76720			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			13.74780		13.78530			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.75550		13.79310			0.0000	31,156,207.50	2,265	4,615
\$ / R On 28/02/2017 Foreign Exchange Future			13.75810		13.79570			0.0000	302,678.20	22	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.76060		13.79830			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.79140		13.82940			0.0000	351,501,411.80	25,487	460,531
\$ / R On 29/03/2017 Foreign Exchange Future			13.79660		13.83450			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.83800		13.87520			0.0000	0.00	0	3,883
\$ / R On 11/04/2017 Foreign Exchange Future			13.86650		13.90320			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.86910		13.90570			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/04/2017	Foreign Exchange Future			13.87170		13.90830			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			13.88460		13.92130			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			13.89230		13.92900			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.90260		13.93940			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			13.98240		14.01950			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.04410		14.08160			0.0000	9,311,238.30	663	202,521
\$ / R	On	28/06/2017	Foreign Exchange Future			14.06730		14.10490			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.10330		14.14110			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.12640		14.16430			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.14180		14.17980			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.22640		14.26490			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.27770		14.31650			0.0000	285,554.00	20	6,282
\$ / R	On	27/09/2017	Foreign Exchange Future			14.30070		14.33970			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.36740		14.40650			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.37770		14.41670			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.45970		14.49840			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.51100		14.54940			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.52120		14.55960			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.74800		14.78700			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.98640		15.02650			0.0000	0.00	0	70
Total \$ / R Future												393,200,275.40	28,504	710,231
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			66.11770	31.724	19.83	0.3391	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			90.91770	91.324	19.83	0.6609	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			33.33290	22.513	23.65	0.1501	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			305.93290	332.113	23.65	0.8499	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			0.04360	0.059	54.84	0.0003	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,492.64360	2,529.659	54.84	0.9997	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			17.37860	11.093	19.96	0.0676	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			561.47860	592.093	19.96	0.9324	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			16.50530	10.307	19.51	0.0612	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			608.50530	639.207	19.51	0.9388	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			156.25720	130.565	17.31	0.4503	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			173.45720	185.165	17.31	0.5497	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			61.16730	52.647	18.02	0.2049	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			420.36730	449.247	18.02	0.7951	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			70.30980	60.102	18.57	0.2101	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			464.20980	491.302	18.57	0.7899	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			2.33850	1.096	28.17	0.0046	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,186.23850	2,222.296	28.17	0.9954	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			94.42850	81.055	18.53	0.2584	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			415.62850	439.655	18.53	0.7416	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			38.35690	32.387	19.90	0.1152	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			736.85690	768.286	19.90	0.8848	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			12.90910	8.113	22.77	0.0315	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,301.40910	1,334.013	22.77	0.9685	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			335.07520	299.425	17.14	0.6424	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			123.57520	125.325	17.14	0.3576	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			176.50050	154.835	17.91	0.4138	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			265.00050	280.735	17.91	0.5862	0.00	0	1,000
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			85.02470	73.495	18.95	0.2166	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			545.52470	571.395	18.95	0.7834	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			12.32390	9.701	21.85	0.0348	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,360.22390	1,394.901	21.85	0.9652	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			141.12100	124.015	18.41	0.3224	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			399.02100	419.215	18.41	0.6776	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			97.89560	85.037	18.95	0.2380	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			525.79560	550.237	18.95	0.7620	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			146.47720	133.009	19.51	0.2621	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			699.27720	723.109	19.51	0.7379	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			48.51900	43.008	21.25	0.0994	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,311.31900	1,343.108	21.25	0.9006	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			506.13420	476.415	17.72	0.6268	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			220.83420	228.615	17.72	0.3732	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			50.85920	45.068	21.32	0.0961	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,465.55920	1,497.268	21.32	0.9039	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			387.42930	361.737	17.80	0.5198	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			334.32930	346.237	17.80	0.4802	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			212.85130	196.662	18.96	0.3261	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			647.15130	668.562	18.96	0.6739	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			256.32930	237.453	18.65	0.3751	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			558.02930	576.853	18.65	0.6249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,650.58960	1,611.147	18.01	0.9544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			21.18960	19.747	18.01	0.0456	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,365.11770	1,326.871	17.24	0.9220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			35.71770	35.471	17.24	0.0780	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			935.96260	899.619	17.25	0.8070	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			106.56260	108.219	17.25	0.1930	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			0.00000	750.564	17.34	0.7418	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			0.00000	159.164	17.34	0.2582	318,327.60	2,000	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			588.22300	557.938	17.62	0.6294	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			258.82300	266.538	17.62	0.3706	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			912.29970	876.161	17.25	0.7980	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			112.89970	114.761	17.25	0.2020	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			858.17890	822.562	17.25	0.7761	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			128.77890	131.162	17.25	0.2239	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			451.80010	425.189	17.85	0.5309	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			372.40010	383.789	17.85	0.4691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			749.35410	715.988	17.39	0.7239	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			169.95410	174.588	17.39	0.2761	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			742.44680	709.189	17.40	0.7203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			173.04680	177.789	17.40	0.2797	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			246.85400	229.980	18.98	0.3358	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			717.45400	738.580	18.98	0.6642	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			503.38630	475.252	17.76	0.5704	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			323.98630	333.852	17.76	0.4296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			477.09980	449.718	17.81	0.5506	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			347.69980	358.318	17.81	0.4494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			196.88830	182.678	19.41	0.2788	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			867.48830	891.278	19.41	0.7212	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			343.96850	322.656	18.33	0.4361	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			514.56850	531.256	18.33	0.5639	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			308.33990	288.553	18.55	0.4008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			578.93990	597.153	18.55	0.5992	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			127.48670	117.448	20.23	0.1923	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,178.08670	1,206.048	20.23	0.8077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			220.54490	205.039	19.19	0.3063	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			791.14490	813.639	19.19	0.6937	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			210.77650	195.797	19.28	0.2951	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			821.37650	844.397	19.28	0.7049	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			111.09180	102.141	20.49	0.1704	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,281.69180	1,310.741	20.49	0.8296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			0.00000	158.951	19.67	0.2485	317,901.60	2,000	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			0.00000	987.551	19.67	0.7515	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			165.92770	153.505	19.73	0.2414	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			986.52770	1,012.105	19.73	0.7586	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			74.88250	68.326	21.17	0.1198	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,585.48250	1,616.926	21.17	0.8802	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			123.17260	113.417	20.29	0.1866	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,203.77260	1,232.017	20.29	0.8134	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			116.30590	107.005	20.40	0.1774	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,246.90590	1,275.606	20.40	0.8226	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			63.24420	57.640	21.42	0.1031	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,713.84420	1,746.240	21.42	0.8969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			99.06440	90.943	20.71	0.1540	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,369.66440	1,399.543	20.71	0.8460	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			85.38620	78.100	20.97	0.1347	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,485.98620	1,516.700	20.97	0.8653	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			46.22980	42.078	21.88	0.0777	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,956.82980	1,990.678	21.88	0.9223	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			73.98390	67.501	21.19	0.1185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,594.58390	1,626.100	21.19	0.8815	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			73.09720	66.684	21.21	0.1172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,603.69720	1,635.284	21.21	0.8828	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			26.06520	23.733	22.73	0.0461	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,416.66520	2,452.333	22.73	0.9539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			61.73570	56.258	21.45	0.1009	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,732.33570	1,764.858	21.45	0.8991	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	15.70	Call		48.50950	44.159	21.81	0.0812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,919.10950	1,952.759	21.81	0.9188	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		11.60590	10.069	24.24	0.0205	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		3,182.20590	3,218.669	24.24	0.9795	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		43.01320	39.144	21.99	0.0728	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		2,013.61320	2,047.744	21.99	0.9272	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		33.85060	30.803	22.34	0.0586	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		2,204.45060	2,239.403	22.34	0.9414	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		2.73240	1.876	26.19	0.0042	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,613.33240	4,650.476	26.19	0.9958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call		18.76890	17.121	23.23	0.0340	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put		2,689.36890	2,725.721	23.23	0.9660	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		14.52860	13.053	23.73	0.0263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,935.12860	2,971.653	23.73	0.9737	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		0.02570	0.013	26.19	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put		7,410.62570	7,448.613	26.19	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		8.91910	7.386	24.88	0.0152	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,489.51910	3,525.986	24.88	0.9848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		2.77420	1.906	26.19	0.0042	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,603.37420	4,640.506	26.19	0.9958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		0.01860	0.009	26.19	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,590.61860	7,628.609	26.19	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		1.14660	0.745	26.19	0.0018	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		5,171.74660	5,209.345	26.19	0.9982	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		0.62330	0.390	26.19	0.0010	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,551.22330	5,588.990	26.19	0.9990	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call		97.40780	90.018	21.27	0.1367	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put		1,702.90780	1,733.418	21.27	0.8633	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call		642.02610	610.997	17.77	0.6201	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put		307.52610	314.397	17.77	0.3799	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call		236.71760	221.779	19.66	0.2908	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put		981.51760	1,003.779	19.66	0.7092	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call		496.06560	471.485	18.33	0.4952	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put		532.86560	544.985	18.33	0.5048	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		496.00470	471.608	18.35	0.4932	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		540.30470	552.508	18.35	0.5068	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		34.60710	33.927	24.01	0.0507	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,148.90710	3,184.827	24.01	0.9493	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		504.81620	479.873	18.34	0.4973	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		536.51620	548.173	18.34	0.5027	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		359.35110	340.697	19.08	0.3774	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		828.05110	846.097	19.08	0.6226	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		396.63810	376.835	18.97	0.4025	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		777.63810	794.535	18.97	0.5975	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		133.81070	126.809	21.38	0.1592	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		1,884.41070	1,914.209	21.38	0.8408	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	25/04/2017	Foreign Exchange Option	16.67	Call			60.84580	57.865	22.93	0.0786	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,791.44580	2,825.265	22.93	0.9214	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			616.45630	589.728	18.12	0.5497	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			477.05630	487.128	18.12	0.4503	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			485.22300	462.197	18.54	0.4633	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			645.82300	659.597	18.54	0.5367	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			223.45340	211.792	20.29	0.2481	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,344.05340	1,369.192	20.29	0.7519	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			777.34900	746.230	17.76	0.6391	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			337.94900	343.630	17.76	0.3609	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			897.48590	867.096	17.79	0.6471	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			377.98590	384.697	17.79	0.3529	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			165.06320	158.938	21.49	0.1716	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,115.56320	2,146.538	21.49	0.8284	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			786.10440	760.434	18.18	0.5651	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			574.50440	586.333	18.18	0.4349	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			725.49380	700.957	18.34	0.5345	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			643.89380	656.857	18.34	0.4655	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			677.43650	654.386	18.48	0.5091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,650.27860	5,687.944	25.28	0.9739	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,529.34270	1,495.637	17.29	0.8236	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			157.74270	161.537	17.29	0.1764	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,310.56030	1,277.911	17.41	0.7666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			228.96030	233.811	17.41	0.2334	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,136.22850	4,175.784	25.07	0.9281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			805.58710	779.568	18.13	0.5746	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			553.98710	565.468	18.13	0.4254	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			49.99770	50.045	25.28	0.0536	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,618.39770	4,655.945	25.28	0.9464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			21.87860	22.044	25.28	0.0261	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,355.63340	2,388.066	21.63	0.8294	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			132.44710	129.290	22.23	0.1324	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,780.84710	2,815.190	22.23	0.8676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			70.65340	72.506	24.87	0.0747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,039.05340	4,078.406	24.87	0.9253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			67.82850	69.884	25.07	0.0719	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,127.15300	2,158.253	21.29	0.8036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			195.98180	190.120	21.42	0.1861	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,214.38180	2,246.020	21.42	0.8139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			184.03220	178.673	21.55	0.1763	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,302.43220	2,334.573	21.55	0.8237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			177.23340	172.166	21.63	0.1706	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,938.41390	1,968.212	21.01	0.7789	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			229.57210	222.300	21.10	0.2130	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,997.97210	2,028.200	21.10	0.7870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			228.11700	220.909	21.11	0.2118	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,006.51700	2,036.809	21.11	0.7882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			208.75300	202.353	21.29	0.1964	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,713.50000	1,741.476	20.66	0.7446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			283.28550	273.832	20.67	0.2541	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,721.68550	1,749.732	20.67	0.7459	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			281.48270	272.100	20.68	0.2527	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,729.88270	1,758.000	20.68	0.7473	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			240.01390	232.312	21.01	0.2211	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,224.83770	1,247.883	19.65	0.6497	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			304.80840	294.973	20.50	0.2705	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,623.20840	1,650.873	20.50	0.7295	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			286.92640	277.328	20.64	0.2568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,705.32640	1,733.228	20.64	0.7432	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			285.10000	275.576	20.66	0.2554	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			777.42260	793.208	18.66	0.5178	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			591.12720	570.517	18.81	0.4603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			839.52720	856.417	18.81	0.5397	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			531.56010	512.791	19.06	0.4246	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			949.96010	968.691	19.06	0.5754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			416.43770	401.983	19.65	0.3503	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			705.83650	720.286	18.48	0.4909	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			669.13960	646.310	18.51	0.5046	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			717.53960	732.210	18.51	0.4954	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			648.79850	626.527	18.59	0.4933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			747.19850	762.427	18.59	0.5067	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			629.02260	607.308	18.66	0.4822	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			1,014.48230	985.130	17.74	0.6559	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			409.58230	417.830	17.74	0.3441	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			196.95840	191.798	21.56	0.1825	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,332.05840	2,364.498	21.56	0.8175	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			828.15080	802.792	18.27	0.5593	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			637.05080	649.492	18.27	0.4407	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			96.29620	96.714	24.24	0.0919	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,935.19620	3,973.414	24.24	0.9081	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			613.10340	593.658	19.09	0.4407	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,008.80340	1,027.258	19.09	0.5593	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			217.77960	213.008	21.72	0.1852	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,567.97960	2,601.209	21.72	0.8148	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,114.75370	1,084.908	17.72	0.6632	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			434.95370	443.108	17.72	0.3368	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,225.85980	1,194.381	17.70	0.6710	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			460.95980	467.981	17.70	0.3290	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			242.50240	237.017	21.86	0.1887	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,817.60240	2,850.617	21.86	0.8113	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,151.34930	1,120.089	17.91	0.6285	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			584.84930	592.389	17.91	0.3715	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Call		1,146.11140	1,114.944	17.93	0.6266	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Put		589.61140	597.244	17.93	0.3734	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		926.95340	900.245	18.50	0.5411	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		436.66990	441.561	17.62	0.3059	0.00	0	500
\$ / R	On	18/09/2017	1000.00	Foreign Exchange Option		Put	985,683.50000	985,722.300	24.57	1.0000	0.00	0	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,796.87780	1,759.859	17.15	0.8069	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		230.37780	232.159	17.15	0.1931	0.00	0	2,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		1,618.56440	1,582.455	17.39	0.7649	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		302.06440	304.755	17.39	0.2351	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		1,353.16990	1,319.261	17.62	0.6941	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		3,287.91050	3,322.593	22.50	0.8316	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		223.62200	219.544	22.52	0.1679	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		3,297.12200	3,331.844	22.52	0.8321	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		182.14930	180.204	23.56	0.1382	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		3,865.64930	3,902.504	23.56	0.8618	0.00	0	0
\$ / R	On	18/09/2017	1000.00	Foreign Exchange Option		Call	0.00000	0.000	24.57	0.0000	0.00	0	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		2,943.64940	2,976.796	21.94	0.8073	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		256.76430	251.227	21.98	0.1905	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		2,970.26430	3,003.527	21.98	0.8095	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		225.20590	221.048	22.49	0.1690	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		3,278.70590	3,313.348	22.49	0.8310	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		224.41050	220.293	22.50	0.1684	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,117.37950	1,134.411	19.09	0.5401	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		339.71590	331.435	21.26	0.2426	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,423.21590	2,453.735	21.26	0.7574	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		284.05280	277.601	21.71	0.2080	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		2,767.55280	2,799.901	21.71	0.7920	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		260.14940	254.496	21.94	0.1927	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		830.45340	842.545	18.50	0.4589	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Call		884.72240	859.022	18.62	0.5231	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Put		888.22240	901.322	18.62	0.4769	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		824.76760	800.666	18.81	0.4969	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		978.26760	992.966	18.81	0.5031	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		743.87950	722.111	19.09	0.4599	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		1,322.22030	1,288.428	17.69	0.6774	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		482.52030	487.728	17.69	0.3226	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		261.93270	256.325	22.06	0.1903	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		3,052.23270	3,085.625	22.06	0.8097	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		802.95630	780.493	19.16	0.4625	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,206.45630	1,223.093	19.16	0.5375	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Call		282.14780	275.370	22.32	0.1911	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Put		3,315.44780	3,347.670	22.32	0.8089	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Call		1,418.86370	1,384.140	17.70	0.6837	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Put		502.16370	506.440	17.70	0.3163	0.00	0	60
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Call		1,518.55870	1,481.863	17.66	0.6904	0.00	0	0
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Put		520.15870	522.163	17.66	0.3096	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	28/11/2017	Foreign Exchange Option	17.74	Call			308.79190	303.430	22.62	0.1960	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,550.39190	3,583.730	22.62	0.8040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			753.37700	759.173	18.08	0.3850	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,141.25660	3,172.221	21.93	0.7649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,672.05250	1,633.819	17.54	0.7177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			472.65250	472.819	17.54	0.2823	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,653.11350	1,615.091	17.56	0.7131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			483.71350	484.091	17.56	0.2869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,302.77700	1,270.173	18.08	0.6150	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,054.68500	3,085.198	21.82	0.7579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			313.93860	310.931	23.05	0.1924	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,824.53860	3,859.931	23.05	0.8076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			391.97580	384.495	21.92	0.2358	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,132.57580	3,163.495	21.92	0.7642	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			390.65660	383.221	21.93	0.2351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,731.12030	2,759.777	21.39	0.7289	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			389.34280	381.952	21.94	0.2344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,149.94280	3,180.952	21.94	0.7656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			408.22300	400.200	21.78	0.2443	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,028.82300	3,059.200	21.78	0.7557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			404.08500	396.198	21.82	0.2421	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,047.39370	1,058.708	18.74	0.4667	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			398.64580	390.941	21.86	0.2393	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,089.24580	3,119.940	21.86	0.7607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			506.41040	495.204	21.09	0.2940	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,507.01040	2,534.204	21.09	0.7060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			460.52030	450.777	21.39	0.2711	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			831.82730	839.191	18.27	0.4087	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			413.82270	405.609	21.74	0.2472	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,994.42270	3,024.609	21.74	0.7528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,078.93380	1,051.687	18.70	0.5377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,029.53380	1,040.687	18.70	0.4623	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,066.79370	1,039.708	18.74	0.5333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			847.98050	855.662	18.30	0.4134	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			617.49700	602.933	20.48	0.3470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,068.09700	2,091.933	20.48	0.6530	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,259.38100	1,227.714	18.19	0.6007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			799.98100	806.714	18.19	0.3993	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,231.22730	1,200.191	18.27	0.5913	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,217.38050	1,186.662	18.30	0.5866	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,591.72200	1,553.922	17.63	0.6952	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			532.12200	532.722	17.63	0.3048	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			324.43080	319.501	22.94	0.1963	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,784.83080	3,818.301	22.94	0.8037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			541.62810	535.028	22.04	0.2759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,264.62810	3,297.028	22.04	0.7241	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	17.49	Call			544.65910	537.975	22.02	0.2772	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,247.65910	3,279.975	22.02	0.7228	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			543.13820	536.502	22.03	0.2766	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,256.13820	3,288.502	22.03	0.7234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			696.35490	691.406	22.11	0.3100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,369.85490	3,405.006	22.11	0.6900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			694.68140	689.764	22.12	0.3094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,378.18140	3,413.364	22.12	0.6906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,071.76230	2,040.574	18.38	0.7046	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			685.26230	694.174	18.38	0.2954	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			698.04010	693.054	22.10	0.3106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,361.54010	3,396.654	22.10	0.6894	0.00	0	0
Total \$ / R Option												636,229.20	4,000	1,270,419
Total \$ / R												393,836,504.60	32,504	1,980,650
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.79140		13.82940			0.0000	137,914.00	10	481
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.04410		14.08160			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.27770		14.31650			0.0000	0.00	0	0
Total \$ / R MAXI Future												137,914.00	10	535
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			1,170.78990	1,017.216	24.22	0.0207	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			317,230.78990	320,877.216	24.22	0.9793	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,160.58820	1,006.876	24.24	0.0205	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			318,220.58820	321,866.876	24.24	0.9795	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			1,150.46460	996.654	24.26	0.0203	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			319,210.46460	322,856.654	24.26	0.9797	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			16,545.82110	16,089.125	21.77	0.1608	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			245,385.82110	248,679.125	21.77	0.8392	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			16,443.04320	15,990.621	21.78	0.1599	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			246,283.04320	249,580.621	21.78	0.8401	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			16,340.71950	15,892.999	21.79	0.1591	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			247,180.71950	250,482.999	21.79	0.8409	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			60,308.48100	58,582.933	19.67	0.3905	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			142,658.48100	144,812.933	19.67	0.6095	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			60,032.97220	58,316.742	19.68	0.3891	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			143,382.97220	145,546.742	19.68	0.6109	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			59,759.26780	58,052.328	19.70	0.3876	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			144,109.26780	146,282.328	19.70	0.6124	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												137,914.00	10	535
£ / R	On	31/01/2017	Foreign Exchange Future			16.65250		16.66110			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.75330		16.76150			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.79840		16.80710			0.0000	6,114,617.60	364	45,103

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/03/2017	Foreign Exchange Future			16.86560		16.87320			0.0000	0.00	0	162
£ / R	On	25/04/2017	Foreign Exchange Future			16.95670		16.96340			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.15240		17.15950			0.0000	3,276,108.40	191	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.48260		17.49070			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.81790		17.82490			0.0000	0.00	0	5,755
Total £ / R Future												9,390,726.00	555	83,635
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			462.54720	462.439	21.76	0.5836	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			263.64720	254.939	21.76	0.4164	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			173.45750	170.186	22.37	0.2236	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,301.95750	1,306.886	22.37	0.7764	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			477.23180	472.068	20.42	0.4603	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			670.13180	673.668	20.42	0.5397	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			137.27840	134.960	23.03	0.1662	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,830.17840	1,836.560	23.03	0.8338	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			82.68210	78.903	23.14	0.1068	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,275.58210	2,280.503	23.14	0.8932	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			4.64890	5.357	33.49	0.0073	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,947.54890	6,956.957	33.49	0.9927	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			4.60480	5.308	33.49	0.0073	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,957.50480	6,966.908	33.49	0.9927	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			24.36740	23.989	28.43	0.0324	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,217.26740	4,225.589	28.43	0.9676	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			4.69350	5.407	33.49	0.0074	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,937.59350	6,947.007	33.49	0.9926	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			254.30690	252.937	22.31	0.2526	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,561.10690	1,567.337	22.31	0.7474	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			4.36660	5.076	25.56	0.0070	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,020.96660	7,028.376	25.56	0.9930	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			28.95210	28.041	25.36	0.0270	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,909.45210	6,915.641	25.36	0.9730	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			29.32530	28.406	25.36	0.0273	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,889.82530	6,896.006	25.36	0.9727	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			29.13810	28.223	25.36	0.0272	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,899.63810	6,905.823	25.36	0.9728	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			898.36440	897.500	19.47	0.4589	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,417.66440	1,424.900	19.47	0.5411	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			905.26060	904.356	19.45	0.4615	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,404.56060	1,411.756	19.45	0.5385	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			901.80600	900.921	19.46	0.4602	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,411.10600	1,418.321	19.46	0.5398	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			142.40080	142.316	23.77	0.0831	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,477.50080	7,484.416	23.77	0.9169	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			143.47020	143.384	23.77	0.0837	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,458.57020	7,465.484	23.77	0.9163	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			142.93460	142.849	23.77	0.0834	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,468.03460	7,474.949	23.77	0.9166	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												9,390,726.00	555	87,135
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11956		0.11905			0.0000	2,510.74	21	341
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12238		0.12185			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12504		0.12450			0.0000	0.00	0	0
Total ¥ / R Future												2,510.74	21	4,102
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			34.48490	34.367	24.70	0.0669	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,129.98490	2,078.467	24.70	0.9331	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			6.41430	6.148	24.70	0.0147	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,101.91430	3,050.248	24.70	0.9853	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.95430	0.869	24.70	0.0025	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,096.45430	4,044.969	24.70	0.9975	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			96.15940	94.271	23.50	0.1094	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,911.45940	2,855.871	23.50	0.8906	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			39.22800	37.629	23.50	0.0500	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,854.52800	3,799.229	23.50	0.9500	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			14.99590	14.018	23.50	0.0210	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,830.29590	4,775.618	23.50	0.9790	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			243.22140	238.328	23.06	0.1960	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,792.82140	2,734.228	23.06	0.8040	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			145.71140	141.355	23.82	0.1252	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,695.31140	3,637.255	23.82	0.8748	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			87.64460	84.176	24.50	0.0792	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,637.24460	4,580.076	24.50	0.9208	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												2,510.74	21	4,102
€ / R	On	23/01/2017	Foreign Exchange Future			14.48270		14.42880			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.48930		14.43540			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.50890		14.45620			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.59330		14.53950			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.60680		14.55300			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.65030		14.59680			0.0000	146,503.00	10	86,876
€ / R	On	15/03/2017	Foreign Exchange Future			14.65770		14.60410			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.71650		14.66190			0.0000	0.00	0	8
€ / R	On	19/06/2017	Foreign Exchange Future			14.99720		14.94140			0.0000	5,998,880.00	400	80,216
€ / R	On	18/09/2017	Foreign Exchange Future			15.32380		15.26760			0.0000	0.00	0	1,356
€ / R	On	18/12/2017	Foreign Exchange Future			15.65820		15.59990			0.0000	0.00	0	31
Total € / R Future												6,145,383.00	410	170,950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			53.89740	53.425	17.89	0.1992	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			535.09740	480.725	17.89	0.8008	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			85.86880	89.704	17.95	0.2798	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			460.46880	410.404	17.95	0.7202	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			38.91390	41.146	19.03	0.1271	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			882.71390	832.246	19.03	0.8729	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			63.35160	65.601	19.29	0.1352	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,283.85160	1,232.301	19.29	0.8648	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			165.15530	171.612	17.94	0.2936	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			782.15530	734.812	17.94	0.7064	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			534.42040	492.383	17.07	0.5435	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			15.52090	18.126	21.03	0.0369	18,126.10	1,000	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,588.72090	2,537.826	21.03	0.9631	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			8.57060	7.745	26.34	0.0143	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,101.77060	4,047.445	26.34	0.9857	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			8.56990	7.732	26.38	0.0143	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			331.22040	342.683	17.07	0.4565	171,341.55	500	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,111.76990	4,057.432	26.38	0.9857	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			8.56950	7.719	26.43	0.0142	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,121.76950	4,067.419	26.43	0.9858	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			80.17020	82.386	19.31	0.1429	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,483.37020	1,432.086	19.31	0.8571	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			0.00000	1,039.598	16.40	0.8501	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			0.00000	79.298	16.40	0.1499	158,596.20	2,000	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			573.39780	594.814	16.61	0.6509	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			276.59780	244.514	16.61	0.3491	244,514.20	1,000	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			255.79280	264.760	17.60	0.3705	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			711.69280	667.061	17.60	0.6295	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			276.17950	286.398	17.83	0.3589	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			834.27950	789.898	17.83	0.6411	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			54.63200	51.415	22.53	0.0569	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,313.23200	4,254.215	22.53	0.9431	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			297.60100	303.759	18.85	0.2792	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			320.95640	292.743	16.69	0.2719	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,616.20100	1,566.559	18.85	0.7208	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			55.11090	51.937	22.51	0.0575	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,293.71090	4,234.737	22.51	0.9425	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			54.87070	51.676	22.52	0.0572	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,303.47070	4,244.475	22.52	0.9428	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,152.35640	1,179.943	16.69	0.7281	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,375.97090	4,322.302	23.11	0.8763	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			164.29550	166.819	23.07	0.1243	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,356.69550	4,303.019	23.07	0.8757	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			163.93230	166.461	23.09	0.1240	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,366.33230	4,312.661	23.09	0.8760	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			163.57090	166.102	23.11	0.1237	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,983.94600	5,932.087	24.21	0.8884	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			434.87790	441.134	20.07	0.2629	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,884.97790	2,832.935	20.07	0.7371	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			433.38650	439.640	20.09	0.2621	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,893.48650	2,841.440	20.09	0.7379	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			431.90610	438.147	20.10	0.2614	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,902.00610	2,849.947	20.10	0.7386	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			173.84600	180.287	24.21	0.1116	0.00	0	0
Total € / R Option												592,578.05	4,500	1,680
Total € / R												6,737,961.05	4,910	172,630
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.14750		10.13540			0.0000	0.00	0	18,899
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.31020		10.29660			0.0000	0.00	0	124
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.46320		10.45030			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.61690		10.60280			0.0000	0.00	0	33
Total AU\$ / R Future												0.00	0	19,281
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,820.76540	1,807.693	18.71	0.9813	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			6.06620	5.095	18.74	0.0184	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,830.66620	1,817.595	18.74	0.9816	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			6.26660	5.293	18.68	0.0190	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,810.86660	1,797.793	18.68	0.9810	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			6.16540	5.193	18.71	0.0187	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			46.40110	48.486	17.09	0.0932	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,799.80110	1,788.286	17.09	0.9068	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			45.82710	47.908	17.11	0.0922	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,809.22710	1,797.708	17.11	0.9078	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			45.25920	47.336	17.12	0.0912	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,818.65920	1,807.135	17.12	0.9088	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			102.40360	104.575	16.49	0.1499	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,822.10360	1,811.375	16.49	0.8501	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			101.48940	103.658	16.50	0.1487	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,831.18940	1,820.458	16.50	0.8513	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			100.58400	102.751	16.51	0.1475	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,840.28400	1,829.551	16.51	0.8525	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,489.41310	1,477.319	15.54	0.7475	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			220.57810	222.580	15.55	0.2509	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,497.77810	1,485.680	15.55	0.7491	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			223.85780	225.872	15.52	0.2541	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,481.05780	1,468.972	15.52	0.7459	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			222.21310	224.219	15.54	0.2525	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	19,281

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.44910		10.43890			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.65260		10.64150			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.84300		10.83290			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	237
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			6.04630	4.849	21.65	0.0151	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,297.14630	2,285.749	21.65	0.9849	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			6.01770	4.826	21.71	0.0150	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,307.11770	2,295.726	21.71	0.9850	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			5.98940	4.803	21.77	0.0149	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,317.08940	2,305.703	21.77	0.9851	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			148.74250	148.670	17.58	0.2207	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,237.24250	1,226.070	17.58	0.7793	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			147.16300	147.108	17.59	0.2188	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,245.66300	1,234.508	17.59	0.7812	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			145.60000	145.562	17.61	0.2169	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,254.10000	1,242.962	17.61	0.7831	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			397.85760	397.165	16.14	0.4097	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			844.95760	834.165	16.14	0.5903	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			394.69660	394.017	16.15	0.4072	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			851.79660	841.017	16.15	0.5928	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			391.56230	390.896	16.16	0.4048	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			858.66230	847.896	16.16	0.5952	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	237
CHF / R	On	13/03/2017	Foreign Exchange Future			13.65220		13.62950			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.99220		13.96760			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.31320		14.28990			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			14.75870	14.349	26.95	0.0259	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,435.25870	3,412.149	26.95	0.9741	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			14.74330	14.322	27.00	0.0258	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,445.24330	3,422.122	27.00	0.9742	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			14.72780	14.294	27.06	0.0257	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,455.22780	3,432.094	27.06	0.9743	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			195.43950	193.734	20.54	0.1954	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,097.83950	2,071.534	20.54	0.8046	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			194.16570	192.452	20.55	0.1943	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,106.56570	2,080.252	20.55	0.8057	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			192.89810	191.176	20.56	0.1932	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,115.29810	2,088.976	20.56	0.8068	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			520.82700	519.160	19.57	0.3587	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	18/09/2017	Foreign Exchange Option	15.38	Put			1,610.92700	1,585.960	19.57	0.6413	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			518.44150	516.768	19.58	0.3574	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,618.54150	1,593.568	19.58	0.6426	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			516.07240	514.388	19.60	0.3560	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,626.17240	1,601.189	19.60	0.6440	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			1.98110		1.98190			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99480		1.99370			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01040		2.00950			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			15.44100	12.949	25.33	0.0179	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,996.44100	5,001.949	25.33	0.9821	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			15.25940	12.749	25.65	0.0174	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,096.25940	5,101.749	25.65	0.9826	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			15.09230	12.563	25.98	0.0170	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,196.09230	5,201.563	25.98	0.9830	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			247.69040	252.283	19.77	0.1872	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,910.69040	2,904.283	19.77	0.8128	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			273.05330	277.561	19.58	0.2033	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,736.05330	2,729.561	19.58	0.7967	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			260.04490	264.601	19.67	0.1951	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,823.04490	2,816.601	19.67	0.8049	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,141.24470	2,134.549	18.09	0.6567	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			688.69040	690.349	17.96	0.3650	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,993.69040	1,986.349	17.96	0.6350	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			661.97000	663.954	18.03	0.3541	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,066.97000	2,059.954	18.03	0.6459	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			636.24470	638.549	18.09	0.3433	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.97630		1.96880			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.02380		2.01590			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			42.64830	38.701	21.11	0.0548	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,154.64830	3,075.701	21.11	0.9452	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			48.91130	43.568	20.59	0.0620	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,960.91130	2,880.568	20.59	0.9380	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			45.64920	41.033	20.85	0.0583	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
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,057.64920	2,978.033	20.85	0.9417	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,973.01930	1,906.491	18.29	0.6969	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			410.46020	422.396	18.37	0.2909	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,051.46020	1,984.396	18.37	0.7091	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			454.64780	467.690	18.21	0.3157	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,895.64780	1,829.690	18.21	0.6843	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			432.01930	444.491	18.29	0.3031	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.77940		1.78390			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81280		1.81690			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84330		1.84680			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			17.78700	21.447	23.66	0.0326	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,578.78700	3,627.447	23.66	0.9674	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			15.94520	19.685	23.81	0.0301	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,676.94520	3,725.685	23.81	0.9699	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			15.83740	18.562	24.05	0.0283	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,776.83740	3,824.562	24.05	0.9717	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			390.31700	380.532	20.04	0.2747	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,021.31700	2,052.532	20.04	0.7253	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			429.80270	418.306	19.78	0.2978	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,860.80270	1,890.306	19.78	0.7022	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			409.54900	398.927	19.91	0.2860	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,940.54900	1,970.927	19.91	0.7140	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			729.54650	715.199	19.26	0.3804	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,861.54650	1,882.199	19.26	0.6196	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			785.83140	769.359	19.05	0.4034	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,717.83140	1,736.359	19.05	0.5966	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			756.58110	741.299	19.15	0.3917	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,788.58110	1,808.299	19.15	0.6083	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.13150		0.13200			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13140		0.13070			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13150		0.13060			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$/ R	On	13/03/2017	Foreign Exchange Future			9.63370		9.65190			0.0000	0.00	0	238

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.78200		9.79950			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.91950		9.93780			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	238
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			11.85790	11.328	18.91	0.0386	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,449.95790	1,467.628	18.91	0.9614	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			11.63770	11.105	18.94	0.0379	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,459.73770	1,477.405	18.94	0.9621	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			11.42210	10.886	18.97	0.0372	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,469.52210	1,487.186	18.97	0.9628	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			100.38360	104.598	17.39	0.1803	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,240.88360	1,262.598	17.39	0.8197	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			99.13590	103.354	17.41	0.1785	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,249.63590	1,271.354	17.41	0.8215	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			97.90350	102.127	17.42	0.1767	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,258.40350	1,280.127	17.42	0.8233	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			280.40760	279.603	16.17	0.3395	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			922.60760	940.103	16.17	0.6605	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			277.94100	277.188	16.18	0.3372	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			930.14100	947.688	16.18	0.6628	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			282.89620	282.035	16.15	0.3419	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			915.09620	932.535	16.15	0.6581	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	238
PULA / R	On	13/03/2017	Foreign Exchange Future			1.29100		1.29320			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31260		1.31470			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32930		1.33140			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,268.00000	1,290.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,368.00000	1,390.000		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			1,468.00000	1,490.000		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			653.00000	674.000		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			753.00000	774.000		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			853.00000	874.000		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			286.00000	307.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			386.00000	407.000		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			486.00000	507.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.21800		1.21530			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22130		1.21860			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.22450		1.22170			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,095
Total QUANTO £ / \$												0.00	0	8,095
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06230		1.05550			0.0000	0.00	0	723
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06790		1.06110			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07330		1.06640			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	26,075
Total QUANTO € / \$												0.00	0	26,075
RAIN	On	13/03/2017	Foreign Exchange Future			22,941.92000		22,914.21000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			9.61760		9.62140			0.0000	0.00	0	342
SGD / R	On	19/06/2017	Foreign Exchange Future			9.79510		9.79750			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	342
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			13.95210	12.464	18.44	0.0430	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,382.55210	1,384.864	18.44	0.9570	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			13.69580	12.212	18.47	0.0421	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,392.29580	1,394.612	18.47	0.9579	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			13.44520	11.965	18.50	0.0413	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,402.04520	1,404.365	18.50	0.9587	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			166.95450	165.759	16.14	0.2723	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			879.45450	880.659	16.14	0.7277	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			164.96780	163.806	16.16	0.2697	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			887.46780	888.706	16.16	0.7303	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			163.00450	161.876	16.18	0.2670	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			895.50450	896.776	16.18	0.7330	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	342
TRY / R On 13/03/2017 Foreign Exchange Future			3.60770		3.65910			0.0000	0.00	0	83
TRY / R On 19/06/2017 Foreign Exchange Future			3.58380		3.63430			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	83
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Call			1.39440	1.338	29.93	0.0093	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Put			1,202.29440	1,253.638	29.93	0.9907	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Call			1.32490	1.273	29.93	0.0089	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Put			1,212.22490	1,263.573	29.93	0.9911	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Call			1.25860	1.212	29.93	0.0085	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Put			1,222.15860	1,273.512	29.93	0.9915	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			23.19900	20.179	19.28	0.0984	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			648.89900	696.379	19.28	0.9016	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			22.44480	19.532	19.31	0.0957	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			658.14480	705.732	19.31	0.9043	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			21.71430	18.907	19.34	0.0930	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			667.41430	715.107	19.34	0.9070	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	83
ZMW / R On 13/03/2017 Foreign Exchange Future			1.31720		1.33020			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.25940		1.27080			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.21020		1.22050			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									408,876,809.14	29,500	1,042,482
Total Options									1,228,807.25	8,500	1,275,599
Grand Total:									410,105,616.39	38,000	2,318,081