



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: 31/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/01/2017 Foreign Exchange Future			13.36650		13.59520			0.0000	48,587,227.50	3,635	0
\$ / R On 10/02/2017 Foreign Exchange Future			13.38450		13.61360			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.40120		13.63060			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.41310		13.64270			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.41550		13.64510			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.41790		13.64760			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.42510		13.65480			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.42750		13.65730			0.0000	50,957,362.50	3,795	4,567
\$ / R On 01/03/2017 Foreign Exchange Future			13.42980		13.65970			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.45970		13.69020			0.0000	677,265,184.60	50,318	371,917
\$ / R On 29/03/2017 Foreign Exchange Future			13.49970		13.73080			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.50470		13.73590			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.53230		13.76360			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.53480		13.76610			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.53730		13.76860			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.54980		13.78110			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.55730		13.78860			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.56730		13.79870			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.57480		13.80620			0.0000	0.00	0	2,200
\$ / R On 26/05/2017 Foreign Exchange Future			13.64510		13.87750			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.70540		13.93870			0.0000	4,714,657.60	344	200,856

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			13.72800		13.96170			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.73300		13.96680			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.76320		13.99740			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.78580		14.02040			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.79590		14.03060			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.80090		14.03570			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.81090		14.04590			0.0000	0.00	0	500
\$ / R	On	29/08/2017	Foreign Exchange Future			13.88430		14.12030			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.93480		14.17160			0.0000	2,354,981.20	169	12,430
\$ / R	On	27/09/2017	Foreign Exchange Future			13.95760		14.19470			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.02340		14.26140			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.03350		14.27170			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.11580		14.35420			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.16740		14.40590			0.0000	141,674.00	10	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.17770		14.41620			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.40420		14.64220			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.64290		14.87990			0.0000	0.00	0	70
Total \$ / R Future												784,021,087.40	58,271	622,002
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			4.35520	0.000	19.44	0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			389.15520	613.500	19.44	1.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			1.62710	0.000	19.44	0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			556.42710	783.500	19.44	1.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			0.06270	0.000	19.44	0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,474.86270	1,703.500	19.44	1.0000	0.00	0	0
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			109.06050	43.609	20.06	0.1829	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			295.46050	459.109	20.06	0.8171	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			13.98360	4.574	24.97	0.0178	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,413.38360	1,633.375	24.97	0.9822	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			231.40120	123.938	18.25	0.3546	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			210.80120	332.738	18.25	0.6454	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			44.25010	21.318	21.32	0.0780	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			733.65010	940.118	21.32	0.9220	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			164.68850	87.837	18.52	0.2476	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			371.98850	524.737	18.52	0.7524	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			270.06250	156.279	17.54	0.3866	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			224.96250	340.779	17.54	0.6134	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			229.32070	129.671	17.88	0.3340	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			274.22070	404.171	17.88	0.6660	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			155.11340	82.968	18.67	0.2317	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			410.01340	567.468	18.67	0.7683	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			446.72950	283.412	16.51	0.5907	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			101.62950	167.912	16.51	0.4093	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			345.04410	207.268	17.01	0.4776	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			159.94410	251.768	17.01	0.5224	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			328.83560	197.275	17.15	0.4535	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	24/02/2017	Foreign Exchange Option	13.50	Put			181.23560	279.375	17.15	0.5465	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			9.58380	4.779	22.70	0.0173	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,561.98380	1,786.880	22.70	0.9827	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			228.91790	132.895	17.69	0.3235	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			314.11790	447.795	17.69	0.6765	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			100.99200	53.243	19.43	0.1465	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			673.69200	855.743	19.43	0.8535	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			132.36030	72.977	19.02	0.1890	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			572.66030	743.177	19.02	0.8110	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,313.74850	3,542.607	27.24	0.9940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			3.67580	2.216	28.95	0.0055	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,623.47580	3,852.516	28.95	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			1.19880	0.385	30.00	0.0011	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,740.99880	4,970.685	30.00	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			1.17840	0.378	30.00	0.0010	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,750.97840	4,980.678	30.00	0.9990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.44300	0.124	30.00	0.0004	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,310.24300	5,540.424	30.00	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.22290	0.057	30.00	0.0002	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,690.02290	5,920.357	30.00	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00610	0.001	30.00	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,549.80610	7,780.301	30.00	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00430	0.001	30.00	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,729.80430	7,960.301	30.00	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,496.39640	1,271.297	16.74	0.9624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			6.19640	11.597	16.74	0.0376	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,204.61380	987.787	16.21	0.9176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			14.41380	28.087	16.21	0.0824	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			973.73090	764.608	15.76	0.8536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			33.53090	54.908	15.76	0.1464	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			759.34900	570.067	15.99	0.7503	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			69.14900	110.367	15.99	0.2497	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			735.64320	548.991	16.03	0.7359	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			75.44320	119.291	16.03	0.2641	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			727.82870	542.071	16.05	0.7310	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			77.62870	122.371	16.05	0.2690	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			681.88630	501.664	16.15	0.7011	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			91.68630	141.964	16.15	0.2989	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			644.87600	469.474	16.22	0.6755	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			104.67600	159.774	16.22	0.3245	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			609.06580	438.655	16.30	0.6495	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			118.86580	178.955	16.30	0.3505	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			574.48630	409.216	16.38	0.6230	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			134.28630	199.516	16.38	0.3770	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			567.72090	403.495	16.40	0.6177	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			137.52090	203.795	16.40	0.3823	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	13.50	Call			420.76680	284.087	16.86	0.4902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			230.56680	324.387	16.86	0.5098	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			344.02480	228.198	17.34	0.4159	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			303.82480	418.498	17.34	0.5841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			320.96660	211.917	17.50	0.3927	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			330.76660	452.217	17.50	0.6073	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			300.19120	196.717	17.66	0.3704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			359.99120	487.017	17.66	0.6296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			244.80700	157.067	18.14	0.3089	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			454.60700	597.367	18.14	0.6911	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			213.21990	135.046	18.46	0.2726	0.00	0	521
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			523.01990	675.346	18.46	0.7274	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			185.46590	116.074	18.79	0.2399	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			595.26590	756.374	18.79	0.7601	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			158.91800	97.796	19.10	0.2074	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			678.71800	848.096	19.10	0.7926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			139.97230	84.982	19.36	0.1838	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			749.77230	925.282	19.36	0.8162	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			121.52510	72.706	19.65	0.1604	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			831.32510	1,013.006	19.65	0.8396	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			114.58260	68.313	19.76	0.1519	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			864.38260	1,048.613	19.76	0.8481	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			104.88160	62.223	19.93	0.1399	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			914.68160	1,102.523	19.93	0.8601	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			87.82270	51.660	20.28	0.1185	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,017.62270	1,211.960	20.28	0.8815	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			84.00370	49.321	20.36	0.1136	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,043.80370	1,239.621	20.36	0.8864	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			59.72750	33.828	20.90	0.0812	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,249.52750	1,454.128	20.90	0.9188	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			57.13190	32.004	20.94	0.0773	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,276.93190	1,482.304	20.94	0.9227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			53.05750	29.167	21.00	0.0713	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,322.85750	1,529.467	21.00	0.9287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			50.01260	27.071	21.05	0.0668	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,359.81260	1,567.371	21.05	0.9332	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			42.84940	22.438	21.18	0.0566	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,452.64940	1,662.738	21.18	0.9434	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			34.70480	17.535	21.35	0.0454	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,574.50480	1,787.835	21.35	0.9546	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			29.01110	14.206	21.49	0.0376	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,678.81110	1,894.506	21.49	0.9624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			28.54170	13.936	21.50	0.0369	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,688.34170	1,904.236	21.50	0.9631	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			28.07920	13.670	21.52	0.0363	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,697.87920	1,913.970	21.52	0.9637	0.00	0	7,160

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			23.07830	10.844	21.67	0.0294	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,812.87830	2,031.144	21.67	0.9706	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			22.33570	10.432	21.70	0.0284	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,832.13570	2,050.731	21.70	0.9716	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			16.09860	7.065	21.96	0.0199	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,025.89860	2,247.365	21.96	0.9801	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			15.07840	6.533	22.01	0.0185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,064.87840	2,286.833	22.01	0.9815	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			13.66860	5.808	22.09	0.0166	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,123.46860	2,346.108	22.09	0.9834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			9.86140	3.919	22.34	0.0116	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,319.66140	2,544.219	22.34	0.9884	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			6.90110	2.838	22.93	0.0084	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,536.70110	2,763.138	22.93	0.9916	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			4.67170	2.581	24.47	0.0073	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,814.47170	3,042.881	24.47	0.9927	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			4.25620	2.420	25.86	0.0066	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,064.05620	3,292.720	25.86	0.9934	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			3.94850	2.307	27.24	0.0060	0.00	0	18,186
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			498.83060	359.635	16.91	0.5132	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			268.03060	359.935	16.91	0.4868	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			48.98130	31.008	21.68	0.0637	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,758.18130	1,971.308	21.68	0.9363	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			145.32870	96.285	19.99	0.1717	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,029.42870	1,211.585	19.99	0.8283	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			358.18920	258.464	18.01	0.3681	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			534.58920	666.164	18.01	0.6319	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			479.15280	353.425	17.27	0.4670	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			373.05280	478.625	17.27	0.5330	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			424.50400	310.970	17.58	0.4235	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			438.40400	556.170	17.58	0.5765	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			358.61430	259.069	18.02	0.3668	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			542.51430	674.269	18.02	0.6332	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			14.92880	7.905	23.69	0.0162	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,268.82880	3,493.105	23.69	0.9838	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			366.76780	265.884	18.00	0.3720	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			538.16780	668.584	18.00	0.6280	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			249.84190	177.648	19.02	0.2595	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			858.74190	1,017.848	19.02	0.7405	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			281.31690	202.615	18.83	0.2847	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			802.71690	955.315	18.83	0.7153	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			148.40430	104.365	20.52	0.1560	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,409.70430	1,597.065	20.52	0.8440	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			82.76940	57.139	21.80	0.0905	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,974.06940	2,179.840	21.80	0.9095	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			33.43250	19.420	22.89	0.0343	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	25/04/2017	Foreign Exchange Option	16.67	Put			2,904.73250	3,122.120	22.89	0.9657	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			614.50520	469.617	16.80	0.5406	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			315.80520	402.317	16.80	0.4594	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			467.46930	350.947	17.49	0.4362	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			468.76930	583.647	17.49	0.5638	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			356.33210	262.067	18.23	0.3458	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			657.63210	794.767	18.23	0.6542	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			327.62380	240.680	18.54	0.3172	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			751.42380	895.880	18.54	0.6828	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			113.95990	85.176	21.84	0.1108	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,206.45990	2,410.076	21.84	0.8892	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			738.07710	593.363	17.04	0.5634	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			360.57710	448.263	17.04	0.4366	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			641.57240	520.640	17.67	0.4781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			572.87240	685.240	17.67	0.5219	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			586.90070	474.513	17.91	0.4455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			648.20070	769.113	17.91	0.5545	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			544.64170	438.649	18.12	0.4191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			550.73950	660.287	17.59	0.5116	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,783.07720	6,013.544	25.41	0.9874	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,359.44340	1,163.209	16.04	0.7914	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			130.74340	167.809	16.04	0.2086	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,140.69240	959.663	16.27	0.7178	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			201.99240	254.263	16.27	0.2822	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			659.43950	535.687	17.59	0.4884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,159.26670	4,383.784	25.41	0.9533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			45.85540	35.983	25.41	0.0434	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,257.15540	4,480.583	25.41	0.9566	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			30.04790	23.322	25.41	0.0296	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,741.34790	4,967.922	25.41	0.9704	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			11.77720	8.944	25.41	0.0126	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,394.20720	2,598.001	21.84	0.8797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			127.73530	99.400	21.94	0.1161	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,449.03530	2,654.000	21.94	0.8839	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			94.18900	76.396	22.90	0.0900	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,885.48900	3,100.996	22.90	0.9100	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			47.96670	39.184	25.41	0.0467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,088.24350	2,284.444	21.29	0.8521	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			151.89330	118.124	21.52	0.1358	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,213.19330	2,412.724	21.52	0.8642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			142.05290	110.484	21.68	0.1278	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,303.35290	2,505.084	21.68	0.8722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			132.90720	103.401	21.84	0.1203	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,800.47600	1,987.563	20.76	0.8189	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			176.26550	137.125	21.16	0.1553	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,017.56550	2,211.725	21.16	0.8447	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	15.85	Call			168.07910	130.731	21.28	0.1488	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,079.37910	2,275.331	21.28	0.8512	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			166.94350	129.844	21.29	0.1479	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,774.84530	1,961.007	20.72	0.8156	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			212.07820	165.251	20.73	0.1833	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,783.37820	1,969.851	20.73	0.8167	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			210.62190	164.102	20.75	0.1822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,791.92190	1,978.701	20.75	0.8178	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			209.17600	162.963	20.76	0.1811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			978.89790	1,127.293	18.87	0.6648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			320.89250	254.650	19.67	0.2669	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,272.19250	1,439.250	19.67	0.7331	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			228.81810	178.479	20.55	0.1961	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,690.11810	1,873.079	20.55	0.8039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			213.54530	166.407	20.72	0.1844	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			793.21370	927.223	18.35	0.6084	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			491.75760	394.095	18.40	0.3850	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			813.05760	948.695	18.40	0.6150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			468.84890	374.911	18.54	0.3698	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			860.14890	999.511	18.54	0.6302	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			417.59790	332.693	18.87	0.3352	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			715.94170	843.249	18.12	0.5809	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			537.28050	432.427	18.16	0.4144	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			728.58050	857.027	18.16	0.5856	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			519.30310	417.257	18.25	0.4029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			760.60310	891.857	18.25	0.5971	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			501.91370	402.623	18.35	0.3916	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,422.94170	2,625.867	21.81	0.8729	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			857.15560	711.283	17.08	0.5825	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			395.45560	483.283	17.08	0.4175	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			144.64170	113.867	21.81	0.1271	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			760.66790	626.772	17.40	0.5308	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			493.86790	593.772	17.40	0.4692	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			685.73970	566.729	17.82	0.4784	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			638.33970	753.529	17.82	0.5216	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			71.89280	62.671	25.22	0.0660	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,054.49280	4,279.471	25.22	0.9340	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			496.04170	407.344	18.88	0.3601	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,035.64170	1,181.544	18.88	0.6399	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			1,129.94440	962.540	16.63	0.6704	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			299.34440	366.640	16.63	0.3296	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			591.58590	489.532	18.40	0.4137	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			860.98590	993.632	18.40	0.5863	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			956.37860	809.671	17.10	0.5966	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			420.67860	508.772	17.10	0.4034	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			164.91540	134.088	21.93	0.1345	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	27/07/2017	Foreign Exchange Option	16.53	Put			2,659.21540	2,863.188	21.93	0.8655	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			854.62900	719.606	17.42	0.5458	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			528.72900	628.706	17.42	0.4542	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			190.28100	159.088	22.13	0.1432	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,909.98100	3,114.788	22.13	0.8568	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,066.32130	914.540	17.05	0.6109	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			446.02130	530.240	17.05	0.3891	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			999.55200	857.505	17.39	0.5658	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			577.95200	672.705	17.39	0.4342	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			994.60590	853.059	17.40	0.5637	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			583.00590	678.259	17.40	0.4363	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			790.57140	671.323	18.09	0.4724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			417.10220	492.843	16.86	0.3597	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,828.40000	986,065.200	24.53	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,629.22240	1,434.929	16.25	0.7744	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			207.62240	250.129	16.25	0.2256	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,448.84540	1,264.997	16.45	0.7248	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			277.24540	330.197	16.45	0.2752	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,188.70220	1,027.643	16.86	0.6403	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,389.61020	3,600.818	23.00	0.8684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			180.58830	155.124	23.02	0.1311	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,398.98830	3,610.324	23.02	0.8689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			148.21390	129.428	24.23	0.1085	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,976.61390	4,194.628	24.23	0.8915	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.53	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,035.88740	3,241.739	22.24	0.8504	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			205.20970	174.723	22.30	0.1481	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,063.60970	3,269.923	22.30	0.8519	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			181.83550	156.115	22.98	0.1320	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,380.23550	3,591.315	22.98	0.8680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			181.21020	155.618	23.00	0.1316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,143.63850	1,281.896	18.81	0.6098	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			273.94650	227.056	21.28	0.1894	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,502.34650	2,692.256	21.28	0.8106	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			227.29390	189.450	21.84	0.1606	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,855.69390	3,054.650	21.84	0.8394	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			207.48740	176.539	22.24	0.1496	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			838.97140	956.523	18.09	0.5276	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			751.99860	637.332	18.24	0.4539	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			900.39860	1,022.532	18.24	0.5461	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			697.67770	589.670	18.47	0.4271	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			996.07770	1,124.870	18.47	0.5729	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			625.23850	526.696	18.81	0.3902	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,159.35000	1,004.219	17.01	0.6221	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			464.65000	546.618	17.01	0.3779	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			211.35910	181.677	22.44	0.1498	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	27/09/2017	Foreign Exchange Option	17.13	Put		3,146.65910	3,354.077	22.44	0.8502	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		684.40610	582.328	18.85	0.3977	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,233.00610	1,368.929	18.85	0.6023	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,254.96770	1,093.920	16.96	0.6327	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		483.26770	560.420	16.96	0.3673	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		234.94460	202.600	22.75	0.1543	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,413.24460	3,619.100	22.75	0.8457	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		262.35330	229.292	23.02	0.1614	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,648.15330	3,853.492	23.02	0.8386	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,354.95430	1,188.360	16.91	0.6433	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		500.75430	572.560	16.91	0.3567	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,506.38250	1,329.862	16.73	0.6762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		450.48250	512.462	16.73	0.3238	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		329.75960	286.496	22.05	0.1941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,223.85960	3,419.096	22.05	0.8059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,482.90380	2,262.459	14.50	0.9013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		77.00380	95.059	14.50	0.0987	463,033.85	4,871	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,581.85410	1,401.342	16.64	0.6973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		405.95410	463.942	16.64	0.3027	2,259,860.02	4,871	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		341.41580	294.546	21.87	0.1996	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,135.51580	3,327.146	21.87	0.8004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		268.84320	236.101	23.37	0.1592	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,922.94320	4,128.701	23.37	0.8408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		330.90430	287.283	22.03	0.1946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,215.00430	3,409.883	22.03	0.8054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		390.70600	332.466	21.30	0.2238	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,804.80600	2,985.066	21.30	0.7762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		328.81340	285.713	22.06	0.1936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,232.91340	3,428.313	22.06	0.8064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		345.01570	297.035	21.82	0.2013	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,109.11570	3,299.635	21.82	0.7987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		530.10310	451.538	20.28	0.2931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,124.20310	2,284.139	20.28	0.7069	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		336.69180	291.279	21.94	0.1974	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,170.79180	3,363.879	21.94	0.8026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		431.12280	366.807	20.96	0.2444	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,575.22280	2,749.407	20.96	0.7556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,074.84200	938.937	17.85	0.5312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		848.94200	951.537	17.85	0.4688	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		349.88730	300.407	21.75	0.2035	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,073.98730	3,263.007	21.75	0.7965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		934.63940	810.832	18.31	0.4755	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,058.73940	1,173.432	18.31	0.5245	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,154.95780	1,011.948	17.59	0.5614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		749.05780	844.548	17.59	0.4386	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		483.92520	411.896	20.58	0.2706	2,006,345.90	4,871	20,403

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	16.24	Put			2,318.02520	2,484.496	20.58	0.7294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,087.78280	950.864	17.81	0.5362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			831.88280	933.464	17.81	0.4638	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,114.15770	974.819	17.72	0.5462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			798.25770	897.419	17.72	0.4538	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			945.95810	821.048	18.27	0.4801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,040.05810	1,153.648	18.27	0.5199	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,487.94580	1,312.436	16.75	0.6709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			462.04580	525.036	16.75	0.3291	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,428.46590	1,258.421	16.88	0.6507	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			512.26590	580.721	16.88	0.3493	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			278.16770	244.215	23.29	0.1632	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,881.96770	4,086.515	23.29	0.8368	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			469.98380	413.941	21.93	0.2353	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,337.78380	3,519.741	21.93	0.7647	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			472.65200	415.846	21.90	0.2363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,320.45200	3,501.646	21.90	0.7637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			471.31290	414.889	21.91	0.2358	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,329.11290	3,510.689	21.91	0.7642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			617.07790	550.107	21.87	0.2708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,437.17790	3,607.207	21.87	0.7292	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			615.58690	549.016	21.88	0.2703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,445.68690	3,616.116	21.88	0.7297	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,898.01130	1,727.677	17.52	0.6729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			658.11130	724.777	17.52	0.3271	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			618.57400	551.196	21.85	0.2714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,428.67400	3,598.296	21.85	0.7286	0.00	0	0
Total \$ / R Option												4,729,239.77	14,613	1,622,815
Total \$ / R												788,750,327.17	72,884	2,244,817
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.45970		13.69020			0.0000	672,985.00	50	490
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.70540		13.93870			0.0000	0.00	0	44
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.93480		14.17160			0.0000	0.00	0	0
Total \$ / R MAXI Future												672,985.00	50	534
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			395.92090	231.101	27.18	0.0060	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			330,375.92090	353,261.101	27.18	0.9940	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			394.84950	230.725	27.24	0.0060	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			331,374.84950	354,260.725	27.24	0.9940	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			393.80270	230.355	27.29	0.0060	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			332,373.80270	355,260.355	27.29	0.9940	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			11,882.12760	9,251.897	22.11	0.1087	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			255,012.12760	275,711.897	22.11	0.8913	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			11,804.59530	9,192.187	22.13	0.1080	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			255,934.59530	276,652.187	22.13	0.8920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			11,727.62830	9,132.766	22.14	0.1074	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			256,857.62830	277,592.766	22.14	0.8926	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			50,216.89570	42,141.157	19.54	0.3238	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			147,056.89570	162,661.157	19.54	0.6762	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			49,977.25360	41,936.352	19.56	0.3224	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			147,817.25360	163,456.352	19.56	0.6776	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			49,739.33460	41,732.711	19.58	0.3211	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			148,579.33460	164,252.711	19.58	0.6789	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												672,985.00	50	534
£ / R	On 31/01/2017	Foreign Exchange Future			16.76170		17.01730			0.0000	502,851.00	30	0	
£ / R	On 28/02/2017	Foreign Exchange Future			16.84540		17.10310			0.0000	0.00	0	48	
£ / R	On 13/03/2017	Foreign Exchange Future			16.89230		17.15130			0.0000	25,220,203.90	1,493	48,305	
£ / R	On 31/03/2017	Foreign Exchange Future			16.95810		17.21850			0.0000	559,617.30	33	162	
£ / R	On 13/04/2017	Foreign Exchange Future			17.00430		17.26510			0.0000	0.00	0	61	
£ / R	On 25/04/2017	Foreign Exchange Future			17.04650		17.30770			0.0000	0.00	0	73	
£ / R	On 28/04/2017	Foreign Exchange Future			17.05700		17.31830			0.0000	0.00	0	79	
£ / R	On 19/06/2017	Foreign Exchange Future			17.24320		17.50800			0.0000	0.00	0	22,310	
£ / R	On 18/09/2017	Foreign Exchange Future			17.57530		17.84610			0.0000	0.00	0	462	
£ / R	On 18/12/2017	Foreign Exchange Future			17.91780		18.19180			0.0000	0.00	0	5,755	
Total £ / R Future												26,282,672.20	1,556	77,255
£ / R	On 31/01/2017	Foreign Exchange Option	16.86	Call			199.46910	0.000	26.42	0.0000	0.00	0	0	
£ / R	On 31/01/2017	Foreign Exchange Option	16.86	Put			42.16910	98.300	26.42	1.0000	0.00	0	0	
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Call			162.53610	102.039	22.98	0.1805	0.00	0	0	
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Put			949.43610	1,146.639	22.98	0.8195	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Call			548.96540	408.524	20.32	0.4764	0.00	0	500	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Put			397.66540	516.224	20.32	0.5236	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Call			125.41250	83.257	23.30	0.1303	0.00	0	1,200	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Put			1,474.11250	1,690.957	23.30	0.8697	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Call			74.28000	47.933	24.23	0.0797	0.00	0	600	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Put			1,922.98000	2,155.633	24.23	0.9203	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Call			1.74330	0.845	33.81	0.0016	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Put			6,600.44330	6,858.545	33.81	0.9984	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Call			1.72250	0.835	33.81	0.0016	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Put			6,610.42250	6,868.534	33.81	0.9984	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Call			13.21330	9.458	29.68	0.0162	0.00	0	1,200	
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Put			3,861.91330	4,117.158	29.68	0.9838	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Call			1.76430	0.856	33.81	0.0016	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Put			6,590.46430	6,848.556	33.81	0.9984	0.00	0	0	
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Call			263.07710	192.910	22.09	0.2300	0.00	0	0	
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Put			1,224.57710	1,414.810	22.09	0.7700	0.00	0	0	
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call			736.90190	590.802	20.02	0.5110	0.00	0	0	
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put			501.80190	616.502	20.02	0.4890	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	23.98	Call		12.45600	5.652	28.53	0.0077	0.00	0	0
£ / R	On	25/04/2017		Foreign Exchange Option	23.98	Put		6,684.75600	6,939.152	28.53	0.9923	0.00	0	0
£ / R	On	28/04/2017		Foreign Exchange Option	17.00	Call		838.58110	688.223	19.89	0.5331	0.00	0	0
£ / R	On	28/04/2017		Foreign Exchange Option	17.00	Put		520.28110	631.223	19.89	0.4669	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Call		19.42440	17.931	25.10	0.0193	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Put		6,551.42440	6,814.731	25.10	0.9807	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Call		19.71610	18.195	25.10	0.0196	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Put		6,531.71610	6,794.995	25.10	0.9804	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Call		19.56980	18.063	25.10	0.0194	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Put		6,541.56980	6,804.863	25.10	0.9806	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.01	Call		1,017.94870	887.843	19.39	0.4674	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.01	Put		1,181.84870	1,322.543	19.39	0.5326	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	17.99	Call		1,025.78350	894.976	19.37	0.4702	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	17.99	Put		1,169.68350	1,309.676	19.37	0.5298	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		1,021.85890	891.403	19.38	0.4688	0.00	0	0
£ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		1,175.75890	1,316.103	19.38	0.5312	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Call		161.84800	132.488	23.83	0.0797	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Put		7,130.04800	7,374.688	23.83	0.9203	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call		163.06160	133.521	23.83	0.0802	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put		7,111.26160	7,355.721	23.83	0.9198	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call		162.45370	133.003	23.83	0.0799	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put		7,120.65370	7,365.203	23.83	0.9201	0.00	0	0
Total £ / R Option											0.00	0	3,500	
Total £ / R											26,282,672.20	1,556	80,755	
¥ / R	On	13/03/2017		Foreign Exchange Future			0.11996	0.11995			0.0000	9,596.48	80	282
¥ / R	On	19/06/2017		Foreign Exchange Future			0.12272	0.12271			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017		Foreign Exchange Future			0.12538	0.12538			0.0000	0.00	0	0
Total ¥ / R Future											9,596.48	80	4,043	
¥ / R	On	13/03/2017		Foreign Exchange Option	0.14	Call		18.79190	14.034	25.06	0.0361	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.14	Put		2,023.39190	2,018.434	25.06	0.9639	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.15	Call		2.20950	1.353	25.06	0.0044	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.15	Put		3,006.80950	3,005.753	25.06	0.9956	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.16	Call		0.18660	0.089	25.06	0.0004	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.16	Put		4,004.78660	4,004.490	25.06	0.9996	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Call		9.85010	8.867	23.48	0.0148	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Put		4,738.55010	4,736.467	23.48	0.9852	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Call		78.63580	74.328	23.48	0.0946	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Put		2,807.33580	2,801.928	23.48	0.9054	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Call		28.97480	26.769	23.48	0.0394	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Put		3,757.67480	3,754.369	23.48	0.9606	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.15	Call		240.30540	227.857	23.46	0.1923	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.15	Put		2,702.30540	2,689.457	23.46	0.8077	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.16	Call		126.23440	117.486	23.46	0.1120	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,588.23440	3,579.086	23.46	0.8880	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			63.69880	58.058	23.46	0.0616	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,525.69880	4,519.658	23.46	0.9384	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												9,596.48	80	4,043
€ / R	On	31/01/2017	Foreign Exchange Future			14.42370		14.49030			0.0000	173,084.40	12	0
€ / R	On	06/02/2017	Foreign Exchange Future			14.43530		14.50200			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.49010		14.55750			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.50320		14.57050			0.0000	304,567.20	21	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.54830		14.61640			0.0000	86,824,254.40	5,968	85,382
€ / R	On	15/03/2017	Foreign Exchange Future			14.55540		14.62360			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.61180		14.68060			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.65600		14.72470			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.88540		14.95580			0.0000	2,977,080.00	200	79,598
€ / R	On	18/09/2017	Foreign Exchange Future			15.20780		15.28100			0.0000	0.00	0	1,402
€ / R	On	18/12/2017	Foreign Exchange Future			15.54440		15.61750			0.0000	0.00	0	154
Total € / R Future												90,278,986.00	6,201	168,973
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			0.58940	0.000	20.90	0.0000	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			810.28940	876.300	20.90	1.0000	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			131.85200	87.939	16.99	0.3983	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			149.85200	172.639	16.99	0.6017	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			20.16030	11.708	18.71	0.0421	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,222.66030	1,281.608	18.71	0.9579	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			93.12050	67.993	17.44	0.1823	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			692.62050	734.793	17.44	0.8177	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			434.72650	461.076	16.29	0.6129	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			7.06260	4.484	21.70	0.0125	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,560.66260	2,626.185	21.70	0.9875	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			3.59280	2.535	29.02	0.0058	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,077.19280	4,144.235	29.02	0.9942	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			3.59060	2.535	29.08	0.0057	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			251.12650	209.376	16.29	0.3871	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,087.19060	4,154.235	29.08	0.9943	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			3.58840	2.535	29.13	0.0057	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,097.18840	4,164.235	29.13	0.9943	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			41.60460	30.646	19.26	0.0748	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,425.20460	1,482.346	19.26	0.9252	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			965.07990	898.769	15.16	0.8892	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			38.67990	40.469	15.16	0.1108	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			494.73530	436.538	15.35	0.6407	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			178.33530	188.238	15.35	0.3593	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			183.76260	150.190	17.04	0.2900	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			620.16260	654.790	17.04	0.7100	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			211.45040	178.379	17.28	0.2904	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			750.85040	786.579	17.28	0.7096	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			402.79720	357.276	16.31	0.4606	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			478.09720	501.276	16.31	0.5394	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			22.95060	24.594	21.65	0.0330	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,267.15060	4,339.194	21.65	0.9670	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			250.68260	222.837	18.48	0.2365	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			246.62340	252.752	15.61	0.2730	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,554.88260	1,597.437	18.48	0.7635	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			23.41760	24.975	21.63	0.0335	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,247.61760	4,319.575	21.63	0.9665	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			23.18300	24.784	21.64	0.0332	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,257.38300	4,329.384	21.64	0.9668	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,092.42340	1,028.151	15.61	0.7270	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			135.21070	124.515	22.91	0.1020	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,334.21070	4,396.715	22.91	0.8980	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			135.87450	125.084	22.87	0.1025	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,314.87450	4,377.284	22.87	0.8975	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			135.54180	124.799	22.89	0.1022	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,324.54180	4,386.998	22.89	0.8978	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,826.90800	2,867.597	19.63	0.7642	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			393.00670	360.691	19.64	0.2350	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,835.50670	2,876.291	19.64	0.7650	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			391.60700	359.390	19.65	0.2343	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,844.10700	2,884.990	19.65	0.7657	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			153.22080	137.181	23.78	0.0927	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,945.72080	6,002.781	23.78	0.9073	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			394.40800	361.997	19.63	0.2358	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												90,278,986.00	6,201	170,653
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.22130		10.31540			0.0000	306,639.00	30	22,539
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.38570		10.48020			0.0000	0.00	0	125
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.54160		10.63780			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.70190		10.79820			0.0000	0.00	0	33
Total AU\$ / R Future												306,639.00	30	22,922
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			3.24550	1.824	19.17	0.0085	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,627.84550	1,720.524	19.17	0.9915	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			3.19220	1.786	19.21	0.0083	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,637.79220	1,730.486	19.21	0.9917	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			3.14000	1.749	19.26	0.0082	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,647.74000	1,740.449	19.26	0.9918	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			47.27990	38.129	16.74	0.0814	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,627.07990	1,712.429	16.74	0.9186	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			46.65010	37.633	16.75	0.0805	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,636.45010	1,721.933	16.75	0.9195	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			47.91720	38.631	16.72	0.0824	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,617.71720	1,702.931	16.72	0.9176	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,662.11520	1,741.297	16.13	0.8578	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			111.94490	94.631	16.10	0.1446	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,644.14490	1,723.031	16.10	0.8554	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			110.92400	93.760	16.12	0.1434	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,653.12400	1,732.160	16.12	0.8566	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			109.91520	92.897	16.13	0.1422	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			246.32290	214.587	15.00	0.2545	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,308.12290	1,372.687	15.00	0.7455	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			244.57170	212.932	15.01	0.2529	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,316.37170	1,381.032	15.01	0.7471	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			242.83810	211.288	15.03	0.2512	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,324.63810	1,389.388	15.03	0.7488	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												306,639.00	30	22,922
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.36890		10.42630			0.0000	0.00	0	106
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.57030		10.62810			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.76000		10.81890			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	106
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			2.20230	1.668	24.14	0.0063	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,305.90230	2,362.768	24.14	0.9937	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			2.20010	1.667	24.22	0.0063	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,315.90010	2,372.767	24.22	0.9937	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			2.19790	1.667	24.30	0.0063	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,325.89790	2,382.767	24.30	0.9937	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			118.25110	105.449	17.40	0.1799	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,220.15110	1,265.149	17.40	0.8201	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			116.86350	104.214	17.42	0.1781	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,228.76350	1,273.914	17.42	0.8219	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			115.49200	102.993	17.43	0.1763	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,237.39200	1,282.693	17.43	0.8237	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			355.17290	328.198	15.76	0.3765	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			816.27290	848.198	15.76	0.6235	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			352.19400	325.390	15.77	0.3740	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			823.29400	855.390	15.77	0.6260	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			349.24250	322.602	15.79	0.3714	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			830.34250	862.601	15.79	0.6286	0.00	0	0
Total CAD/ 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 CAD/ R												0.00	0	106
CHF / R	On	13/03/2017	Foreign Exchange Future			13.65920		13.72200			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.99370		14.05690			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.31510		14.38080			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			6.39990	4.837	28.37	0.0112	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,334.39990	3,395.637	28.37	0.9888	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			6.38560	4.829	28.43	0.0111	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,344.38560	3,405.629	28.43	0.9889	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			6.37180	4.821	28.49	0.0111	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,354.37180	3,415.621	28.49	0.9889	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			163.42870	145.533	19.91	0.1679	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,976.52870	2,021.833	19.91	0.8321	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			162.21620	144.439	19.92	0.1668	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,985.31620	2,030.739	19.92	0.8332	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			161.01530	143.354	19.94	0.1657	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,994.11530	2,039.654	19.94	0.8343	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			479.04240	446.678	18.71	0.3413	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,478.24240	1,511.578	18.71	0.6587	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			476.69700	444.441	18.72	0.3398	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,485.89700	1,519.341	18.72	0.6602	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			474.36030	442.216	18.74	0.3384	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,493.56030	1,527.116	18.74	0.6616	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			1.96050		1.98120			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97180		1.99160			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98620		2.00580			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			7.76400	4.440	28.27	0.0075	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,995.76400	5,199.440	28.27	0.9925	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			7.67150	4.411	28.67	0.0073	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,095.67150	5,299.411	28.67	0.9927	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			7.58720	4.385	29.07	0.0072	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,195.58720	5,399.385	29.07	0.9928	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			191.45480	158.803	19.35	0.1395	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,875.45480	3,040.803	19.35	0.8605	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			212.89530	177.126	19.14	0.1537	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,696.89530	2,859.126	19.14	0.8463	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			201.86720	167.694	19.25	0.1464	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,785.86720	2,949.694	19.25	0.8536	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	18/09/2017	Foreign Exchange Option	2.16	Put			2,098.78870	2,226.965	17.63	0.7017	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			604.46140	532.161	17.47	0.3197	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,946.46140	2,070.161	17.47	0.6803	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			580.12880	510.095	17.55	0.3088	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,022.12880	2,148.095	17.55	0.6912	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			556.78870	488.965	17.63	0.2983	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.95790		1.96700			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00430		2.01360			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			21.94410	15.194	23.11	0.0270	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,151.94410	3,236.194	23.11	0.9730	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			24.35120	16.808	22.37	0.0303	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,954.35120	3,037.808	22.37	0.9697	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			23.09410	15.964	22.74	0.0286	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,053.09410	3,136.964	22.74	0.9714	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			344.24280	313.570	17.78	0.2517	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,908.24280	1,970.570	17.78	0.7483	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			324.94440	295.751	17.87	0.2398	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,988.94440	2,052.751	17.87	0.7602	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			364.63990	332.437	17.69	0.2641	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,828.63990	1,889.437	17.69	0.7359	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			1.73580		1.76520			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.76850		1.79830			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.79810		1.82830			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			8.95140	4.171	25.74	0.0086	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,756.95140	4,046.171	25.74	0.9914	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			8.74340	4.108	26.19	0.0083	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,856.74340	4,146.108	26.19	0.9917	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			8.55400	4.052	26.64	0.0081	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,956.55400	4,246.052	26.64	0.9919	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			300.42560	235.693	20.34	0.2013	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,117.42560	2,350.693	20.34	0.7987	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			332.16510	261.996	20.06	0.2210	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,949.16510	2,176.996	20.06	0.7790	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
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			315.83850	248.453	20.20	0.2109	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,032.83850	2,263.453	20.20	0.7891	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			610.09020	511.008	19.23	0.3126	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,927.09020	2,130.008	19.23	0.6874	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			658.15670	551.338	18.96	0.3338	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,775.15670	1,970.338	18.96	0.6662	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			633.53610	530.711	19.10	0.3231	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,850.53610	2,049.711	19.10	0.6769	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			0.12850		0.13070			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12790		0.13030			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12770		0.13040			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			9.87140		9.92110			0.0000	572,541.20	58	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.02320		10.07290			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.16530		10.21640			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	58	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			6.57160	5.361	17.69	0.0248	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,195.47160	1,243.961	17.69	0.9752	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			6.84410	5.622	17.60	0.0259	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,175.74410	1,224.222	17.60	0.9741	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			6.70610	5.490	17.64	0.0253	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,185.60610	1,234.089	17.64	0.9747	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			117.61600	104.252	15.88	0.1993	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			984.71600	1,021.052	15.88	0.8007	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			116.14290	102.933	15.90	0.1971	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			993.24290	1,029.733	15.90	0.8029	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			114.68910	101.632	15.92	0.1949	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,001.78910	1,038.432	15.92	0.8051	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			329.81540	305.377	14.77	0.3888	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			693.41540	720.077	14.77	0.6112	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			326.70760	302.414	14.78	0.3859	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			700.30760	727.114	14.78	0.6141	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			332.95120	308.370	14.75	0.3917	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			686.55120	713.070	14.75	0.6083	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												572,541.20	58	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	13/03/2017	Foreign Exchange Future			1.27850		1.28940			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.29720		1.30820			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31280		1.32380			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			1,306.00000	1,415.000		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			1,406.00000	1,515.000		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			1,506.00000	1,615.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			818.00000	928.000		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			918.00000	1,028.000		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			718.00000	828.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			362.00000	472.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			462.00000	572.000		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			562.00000	672.000		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			1.25500		1.25280			0.0000	1,719,350.00	1,370	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25810		1.25610			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.26120		1.25930			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												1,719,350.00	1,370	5,398
Total QUANTO £ / \$												1,719,350.00	1,370	5,398
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.08090		1.06770			0.0000	43,236.00	40	758
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08610		1.07300			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.09140		1.07830			0.0000	0.00	0	0
Total QUANTO € / \$ Future												43,236.00	40	13,459
Total QUANTO € / \$												43,236.00	40	13,459
RAIN	On	13/03/2017	Foreign Exchange Future			22,736.68000		22,934.77000			0.0000	0.00	0	0
Total RAIN Future												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 RAIN												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			9.55670		9.59710			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.73620		9.77530			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	35
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			4.72360	3.208	18.98	0.0152	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,397.62360	1,436.508	18.98	0.9848	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			4.64150	3.136	19.02	0.0148	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,407.54150	1,446.436	19.02	0.9852	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			4.56130	3.066	19.07	0.0145	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,417.46130	1,456.366	19.07	0.9855	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			137.26980	124.096	15.93	0.2330	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			871.96980	897.896	15.93	0.7670	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			135.51270	122.484	15.95	0.2304	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			880.21270	906.284	15.95	0.7696	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			133.77850	120.893	15.97	0.2279	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			888.47850	914.693	15.97	0.7721	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	35
TRY / R	On	13/03/2017	Foreign Exchange Future			3.52900		3.56480			0.0000	292,907.00	83	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.50040		3.53530			0.0000	0.00	0	0
Total TRY / R Future												292,907.00	83	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.28600	0.176	31.95	0.0017	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,295.48600	1,331.176	31.95	0.9983	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.26840	0.165	31.95	0.0016	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,305.46840	1,341.165	31.95	0.9984	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.25180	0.154	31.95	0.0015	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,315.45180	1,351.154	31.95	0.9985	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			13.57100	12.447	20.42	0.0674	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			738.27100	772.047	20.42	0.9326	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			13.28620	12.053	20.46	0.0655	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			747.98620	781.653	20.46	0.9345	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			13.01050	11.671	20.51	0.0636	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			757.71050	791.271	20.51	0.9364	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												292,907.00	83	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32280		1.36670			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28520		1.32620			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.25210		1.29240			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									904 200 000.28	67,739	933,405
Total Options									4 729 239.77	14,613	1,627,995
Grand Total:									908,929,240.05	82,352	2,561,400