



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: 13/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/02/2017 Foreign Exchange Future			13.31770		13.41740			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.31970		13.41940			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.32970		13.42950			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.33170		13.43200			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.33420		13.43450			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.34170		13.44200			0.0000	0.00	0	1,673
\$ / R On 28/02/2017 Foreign Exchange Future			13.34420		13.44450			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.34660		13.44710			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.37650		13.47720			0.0000	901,495,841.00	67,394	398,417
\$ / R On 29/03/2017 Foreign Exchange Future			13.41540		13.51640			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.42020		13.52130			0.0000	711,270.60	53	4,262
\$ / R On 11/04/2017 Foreign Exchange Future			13.44690		13.54830			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.44930		13.55080			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.45170		13.55320			0.0000	0.00	0	408
\$ / R On 18/04/2017 Foreign Exchange Future			13.46390		13.56550			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.47130		13.57300			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.48120		13.58300			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.48870		13.59050			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.50360		13.60560			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.52100		13.52750			0.0000	946,470.00	70	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.55810		13.66070			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	19/06/2017	Foreign Exchange Future			13.61740		13.72060			0.0000	140,109,428.60	10,289	211,517
\$ / R	On	28/06/2017	Foreign Exchange Future			13.63970		13.74310			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.64460		13.74810			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.67430		13.77810			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.69650		13.80050			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.70640		13.81050			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.71140		13.81550			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.72120		13.82550			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.74840		13.75450			0.0000	962,388.00	70	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.79270		13.89780			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.84170		13.94760			0.0000	11,073,360.00	800	15,469
\$ / R	On	27/09/2017	Foreign Exchange Future			13.86380		13.97010			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.92760		14.03480			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.93740		14.04480			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.97910		13.98000			0.0000	978,537.00	70	70
\$ / R	On	28/11/2017	Foreign Exchange Future			14.01590		14.12430			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.06500		14.17390			0.0000	0.00	0	15,866
\$ / R	On	22/12/2017	Foreign Exchange Future			14.07490		14.18380			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.20510		14.20550			0.0000	994,357.00	70	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.21000		14.18440			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.28830		14.40060			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.37890		14.49360			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.41800		14.40350			0.0000	1,009,260.00	70	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.42780		14.30000			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.51100		14.62930			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.64810		14.62850			0.0000	1,025,367.00	70	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.73370		14.86000			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.87320		14.86850			0.0000	1,041,124.00	70	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.94910		15.08000			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.09840		15.10950			0.0000	1,056,888.00	70	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.18080		15.32000			0.0000	0.00	0	0
Total \$ / R Future												1,061,404,291.20	79,096	659,227
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Call			235.62410	149.709	20.79	0.6406	0.00	0	0
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Put			48.22410	62.009	20.79	0.3594	0.00	0	20,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			3.11660	2.389	31.76	0.0153	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			903.71660	1,002.689	31.76	0.9847	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			0.36150	0.314	39.73	0.0020	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,610.96150	1,710.614	39.73	0.9980	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			58.34390	28.448	21.81	0.1754	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			248.94390	318.748	21.81	0.8246	7,968,697.50	25,000	25,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			40.79840	15.133	17.88	0.0885	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			461.29840	535.433	17.88	0.9115	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			37.40010	14.195	17.81	0.0805	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			505.40010	582.495	17.81	0.9195	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			150.83720	91.402	16.59	0.3688	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	23/02/2017	Foreign Exchange Option	13.46	Put			178.83720	219.702	16.59	0.6312	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			99.63630	53.222	16.98	0.2435	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			267.63630	321.522	16.98	0.7565	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			75.12440	36.586	17.23	0.1798	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			333.12440	394.886	17.23	0.8202	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			240.70230	160.848	16.43	0.5403	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			108.70230	129.148	16.43	0.4597	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			3.06490	0.586	27.33	0.0031	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,768.56490	1,866.386	27.33	0.9969	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			142.23000	87.800	16.89	0.3421	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			207.73000	253.600	16.89	0.6579	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			82.24970	49.450	17.39	0.1985	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			380.24970	447.750	17.39	0.8015	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			24.65850	12.950	19.84	0.0573	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			810.15850	898.750	19.84	0.9427	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			37.38360	21.546	19.15	0.0886	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			690.28360	774.946	19.15	0.9114	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,283.43540	1,183.933	17.74	0.9712	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			6.23540	7.433	17.74	0.0288	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			992.00920	893.018	16.18	0.9376	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			14.80920	16.518	16.18	0.0624	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			757.17140	661.398	15.20	0.8770	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			29.97140	34.898	15.20	0.1230	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			525.70590	440.897	15.55	0.7360	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			78.50590	94.397	15.55	0.2640	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			440.19880	360.745	15.69	0.6608	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			112.99880	134.245	15.69	0.3392	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			556.07560	469.673	15.50	0.7595	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			68.87560	83.173	15.50	0.2405	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			548.39950	462.386	15.51	0.7537	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			71.19950	85.885	15.51	0.2463	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			369.64400	295.779	15.83	0.5876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			152.44400	179.279	15.83	0.4124	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			518.25600	433.861	15.56	0.7300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			81.05600	97.361	15.56	0.2700	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			474.77670	392.990	15.63	0.6929	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			97.57670	116.490	15.63	0.3071	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			171.90250	127.498	17.22	0.3166	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			394.70250	450.998	17.22	0.6834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			407.17320	330.188	15.75	0.6279	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			129.97320	153.688	15.75	0.3721	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			375.73720	301.341	15.82	0.5944	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			148.53720	174.841	15.82	0.4056	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			115.31870	82.224	18.03	0.2199	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			558.11870	625.723	18.03	0.7801	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			244.35450	187.995	16.49	0.4292	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	13.50	Put			267.15450	311.495	16.49	0.5708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			187.93780	140.668	17.04	0.3426	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			360.73780	414.168	17.04	0.6574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			82.79870	56.859	18.65	0.1601	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			705.59870	780.359	18.65	0.8399	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			157.13010	115.488	17.40	0.2921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			429.93010	488.988	17.40	0.7079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			119.62140	85.593	17.95	0.2275	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			542.42140	609.093	17.95	0.7725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			46.43720	30.385	19.62	0.0918	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			969.23720	1,053.885	19.62	0.9082	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			101.40600	71.426	18.28	0.1948	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			614.20600	684.926	18.28	0.8052	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			99.55670	70.003	18.32	0.1915	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			622.35670	693.503	18.32	0.8085	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			37.54270	24.171	19.98	0.0746	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,070.34270	1,157.671	19.98	0.9254	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			67.02810	45.190	19.00	0.1309	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			799.82810	878.690	19.00	0.8691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			56.34200	37.440	19.29	0.1108	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			879.14200	960.940	19.29	0.8892	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			18.15120	10.769	20.98	0.0356	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,420.95120	1,514.269	20.98	0.9644	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			42.98090	27.955	19.75	0.0852	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,005.78090	1,091.455	19.75	0.9148	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			38.27480	24.677	19.94	0.0760	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,061.07480	1,148.177	19.94	0.9240	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			14.04490	8.147	21.24	0.0276	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,536.84490	1,631.647	21.24	0.9724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			30.36930	19.255	20.33	0.0605	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,173.16930	1,262.755	20.33	0.9395	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			28.66770	18.103	20.43	0.0572	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,201.46770	1,291.603	20.43	0.9428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			6.77050	3.693	21.98	0.0132	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,869.57050	1,967.193	21.98	0.9868	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			17.02570	10.044	21.05	0.0334	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,449.82570	1,543.544	21.05	0.9666	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			15.30010	8.941	21.16	0.0301	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,498.10010	1,592.441	21.16	0.9699	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			5.01530	2.671	22.28	0.0098	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,007.81530	2,106.171	22.28	0.9902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			11.33470	6.454	21.46	0.0223	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,634.13470	1,729.954	21.46	0.9777	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			8.57400	4.769	21.74	0.0168	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,761.37400	1,858.269	21.74	0.9832	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			2.88270	1.472	22.85	0.0055	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	15.74	Put			2,265.68270	2,364.972	22.85	0.9945	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			6.62660	3.609	22.00	0.0129	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,879.42660	1,977.109	22.00	0.9871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			6.48600	3.526	22.02	0.0127	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,889.28600	1,987.026	22.02	0.9873	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			1.22260	0.842	25.07	0.0031	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,744.02260	2,844.342	25.07	0.9969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			4.80530	2.551	22.33	0.0093	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,027.60530	2,126.051	22.33	0.9907	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			3.13780	1.612	22.76	0.0061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,225.93780	2,325.112	22.76	0.9939	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1.29870	0.989	30.93	0.0029	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,524.09870	3,624.489	30.93	0.9971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			2.53910	1.284	22.98	0.0049	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,325.33910	2,424.784	22.98	0.9951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			1.66880	0.819	23.41	0.0032	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,524.46880	2,624.319	23.41	0.9968	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.21020	0.103	33.56	0.0003	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,963.01020	5,063.603	33.56	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			1.23210	0.883	27.17	0.0030	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,024.03210	3,124.383	27.17	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1.25840	0.932	29.05	0.0029	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,274.05840	3,374.432	29.05	0.9971	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00030	0.000	33.56	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,762.80030	7,863.500	33.56	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			1.36580	1.073	33.27	0.0030	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,834.16580	3,934.573	33.27	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.21470	0.105	33.56	0.0003	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,953.01470	5,053.605	33.56	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00020	0.000	33.56	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,942.80020	8,043.500	33.56	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.06270	0.028	33.56	0.0001	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,522.86270	5,623.528	33.56	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.02680	0.011	33.56	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,902.82680	6,003.511	33.56	1.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			326.90140	268.733	16.59	0.4680	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			310.50140	353.333	16.59	0.5320	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			16.87570	11.035	21.08	0.0298	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,940.47570	2,035.635	21.08	0.9702	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			72.34430	53.915	19.88	0.1194	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,171.04430	1,253.715	19.88	0.8806	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			228.39220	186.780	17.79	0.3167	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			620.09220	679.880	17.79	0.6833	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			323.50110	270.644	17.00	0.4225	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			432.70110	481.344	17.00	0.5775	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			280.81570	232.821	17.33	0.3756	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	12/04/2017	Foreign Exchange Option	13.78	Put		510.01570	563.521	17.33	0.6244	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		229.35850	187.794	17.81	0.3158	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		628.55850	688.494	17.81	0.6842	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		5.33690	4.043	24.62	0.0094	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,474.53690	3,574.743	24.62	0.9906	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		236.93840	194.783	17.82	0.3221	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		623.73840	683.083	17.82	0.6779	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		153.76570	124.257	18.97	0.2125	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		978.26570	1,050.357	18.97	0.7875	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		180.11630	147.593	18.85	0.2397	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		917.11630	986.293	18.85	0.7603	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		44.33840	34.509	21.84	0.0634	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,151.33840	2,243.309	21.84	0.9366	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		14.92760	10.542	23.17	0.0214	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,101.92760	3,199.342	23.17	0.9786	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		93.53050	74.509	20.46	0.1276	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,510.53050	1,593.309	20.46	0.8724	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		87.57000	69.594	20.58	0.1201	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,564.57000	1,648.394	20.58	0.8799	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		450.88230	388.528	16.76	0.5072	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		367.88230	407.328	16.76	0.4928	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		329.49880	280.349	17.53	0.3960	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		546.49880	599.149	17.53	0.6040	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		240.80570	201.382	18.30	0.3030	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		757.80570	820.182	18.30	0.6970	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		221.47280	185.396	18.69	0.2764	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		860.97280	926.696	18.69	0.7236	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		423.64970	368.173	17.26	0.4629	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		468.04970	514.573	17.26	0.5371	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		0.00000	448.793	17.03	0.5169	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		0.00000	447.793	17.03	0.4831	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		579.64210	515.748	17.04	0.5369	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		418.94210	457.648	17.04	0.4631	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		75.82450	63.207	22.14	0.0900	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,385.12450	2,475.107	22.14	0.9100	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		505.09560	451.570	17.67	0.4502	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		654.49560	704.170	17.67	0.5498	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		416.81290	369.975	18.19	0.3850	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		826.21290	882.575	18.19	0.6150	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		576.75280	518.163	17.31	0.4994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		230.21060	255.483	16.21	0.2964	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,458.96420	4,557.751	25.56	0.9670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		18.64790	15.689	25.56	0.0217	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,948.04790	5,048.289	25.56	0.9783	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,158.96410	1,072.121	15.91	0.7836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		148.36410	164.721	15.91	0.2164	0.00	0	17,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		950.81060	872.883	16.21	0.7036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,629.53510	2,719.304	22.14	0.9030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		67.87160	59.189	23.23	0.0750	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,077.27160	3,171.789	23.23	0.9250	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		664.88820	599.974	16.97	0.5544	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		444.28820	482.574	16.97	0.4456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		29.56420	25.151	25.56	0.0330	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,387.27010	2,474.671	21.69	0.8852	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		100.61720	85.778	21.86	0.1076	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,480.01720	2,568.378	21.86	0.8924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		6.72240	5.522	25.56	0.0085	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,996.12240	6,098.122	25.56	0.9915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		90.13510	76.704	22.14	0.0970	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,185.39390	2,270.455	21.32	0.8674	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		119.88310	102.524	21.44	0.1266	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,249.28310	2,335.124	21.44	0.8734	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		32.36340	27.593	25.56	0.0358	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,361.76340	4,460.193	25.56	0.9642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		107.87010	92.071	21.69	0.1148	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,942.42050	2,024.128	20.86	0.8415	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		151.91260	130.554	20.87	0.1574	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,951.31260	2,033.154	20.87	0.8426	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		93.91280	79.971	22.03	0.1008	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,573.31280	2,662.571	22.03	0.8992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		125.99390	107.855	21.32	0.1326	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,628.74330	1,705.040	20.24	0.7988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		165.80130	142.775	20.67	0.1705	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,845.20130	1,925.375	20.67	0.8295	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		119.03690	101.786	21.45	0.1258	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,258.43690	2,344.386	21.45	0.8742	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		153.02050	131.528	20.86	0.1585	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		969.02210	1,030.196	18.60	0.6599	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		317.62090	279.575	18.96	0.3057	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,097.02090	1,162.175	18.96	0.6943	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		150.81350	129.588	20.89	0.1564	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,960.21350	2,042.188	20.89	0.8436	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		199.34330	172.440	20.24	0.2012	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		861.09640	918.675	18.29	0.6266	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		387.13470	342.708	18.39	0.3620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		896.53470	955.308	18.39	0.6380	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		154.13730	132.508	20.84	0.1595	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,933.53730	2,015.108	20.84	0.8405	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		359.62210	317.596	18.60	0.3401	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		738.25480	791.345	17.93	0.5833	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		423.02020	375.688	18.15	0.3898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		812.42020	868.288	18.15	0.6102	0.00	0	2,850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			240.21290	209.830	19.78	0.2386	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,409.61290	1,482.430	19.78	0.7614	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			401.69640	356.075	18.29	0.3734	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			546.15280	590.763	17.31	0.5006	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			520.21660	465.610	17.59	0.4609	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			629.61660	678.210	17.59	0.5391	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			378.66080	334.939	18.45	0.3553	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			918.06080	977.539	18.45	0.6447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			458.85480	408.745	17.93	0.4167	0.00	0	500
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			104.12500	89.109	21.96	0.1075	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,601.02500	2,689.409	21.96	0.8925	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			697.18660	632.061	17.00	0.5601	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			454.08660	492.361	17.00	0.4399	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			611.56630	551.925	17.34	0.5060	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			563.46630	607.325	17.34	0.4940	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			550.77470	496.974	17.77	0.4526	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			722.67470	772.674	17.77	0.5474	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			55.18680	46.057	25.20	0.0527	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,257.08680	4,351.757	25.20	0.9473	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			391.91550	351.006	18.88	0.3336	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,151.41550	1,214.506	18.88	0.6664	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			949.90980	876.701	16.49	0.6545	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			339.40980	370.301	16.49	0.3455	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			473.51470	426.368	18.35	0.3876	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			963.01470	1,019.968	18.35	0.6124	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			794.75160	728.431	16.97	0.5767	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			479.25160	517.031	16.97	0.4233	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			124.31180	109.305	22.07	0.1171	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,838.81180	2,927.905	22.07	0.8829	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			703.50010	642.199	17.29	0.5237	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			598.00010	640.999	17.29	0.4763	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			0.00000	664.513	17.33	0.5238	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			0.00000	666.113	17.33	0.4762	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			899.87070	832.085	16.91	0.5928	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			502.07070	539.385	16.91	0.4072	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			149.22640	134.290	22.29	0.1277	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,091.42640	3,181.590	22.29	0.8723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			961.89650	893.195	16.88	0.6015	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			514.29650	551.495	16.88	0.3985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			842.39770	778.795	17.26	0.5464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			644.79770	687.095	17.26	0.4536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			837.92380	774.524	17.28	0.5442	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,052.40000	986,158.300	24.46	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,426.43260	1,340.414	16.03	0.7662	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			228.83260	248.714	16.03	0.2338	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,254.14370	1,172.588	16.23	0.7136	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	13.00	Put			306.54370	330.888	16.23	0.2864	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,588.19300	3,680.850	23.20	0.8823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,013.93780	943.167	16.73	0.6240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			466.33780	501.467	16.73	0.3760	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			120.93260	110.504	24.46	0.0970	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,173.33260	4,268.804	24.46	0.9030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.46	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,247.24410	3,337.780	22.45	0.8667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			146.75380	133.404	23.15	0.1185	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,569.15380	3,661.704	23.15	0.8815	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			146.27090	132.976	23.17	0.1181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,578.67090	3,671.276	23.17	0.8819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			145.79300	132.550	23.20	0.1177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,668.40440	2,751.242	21.29	0.8292	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			179.20410	162.265	21.97	0.1449	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,031.60410	3,120.565	21.97	0.8551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			166.61200	151.053	22.39	0.1347	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,219.01200	3,309.353	22.39	0.8653	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			164.84410	149.480	22.45	0.1333	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,097.01490	1,153.799	18.41	0.5955	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			512.14440	467.401	18.77	0.3675	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,254.54440	1,315.701	18.77	0.6325	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			263.39540	236.110	20.75	0.2045	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,315.79540	2,394.410	20.75	0.7955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			216.00440	192.942	21.29	0.1708	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			650.32380	692.824	17.28	0.4558	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			655.88300	602.003	18.01	0.4504	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			928.28300	980.303	18.01	0.5496	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			622.01150	570.074	18.17	0.4315	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			994.41150	1,048.374	18.17	0.5685	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			574.61490	525.499	18.41	0.4045	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			171.84510	156.356	22.59	0.1354	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,331.74510	3,422.556	22.59	0.8646	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			990.17170	921.059	16.89	0.6051	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			520.07170	557.259	16.89	0.3949	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			568.24300	522.097	18.81	0.3765	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,343.44300	1,404.497	18.81	0.6235	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,080.29920	1,009.941	16.85	0.6166	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			535.49920	572.541	16.85	0.3834	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			192.77110	175.233	22.83	0.1400	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,597.97110	3,687.833	22.83	0.8600	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			0.00000	844.135	17.53	0.5300	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			0.00000	845.035	17.53	0.4700	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,173.82360	1,102.209	16.81	0.6277	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			549.52360	586.309	16.81	0.3723	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			218.95830	200.635	23.09	0.1477	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	Put		3,834.65830	3,924.735	23.09	0.8523	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,315.06420	1,236.579	16.55	0.6624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		491.16420	521.579	16.55	0.3376	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		275.03720	254.126	22.13	0.1796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,401.13720	3,489.126	22.13	0.8204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,265.25260	2,164.894	14.56	0.8951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		91.35260	99.894	14.56	0.1049	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,386.96950	1,306.615	16.47	0.6845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		443.06950	471.615	16.47	0.3155	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		282.94980	261.375	21.95	0.1848	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,309.04980	3,396.375	21.95	0.8152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		225.63000	208.954	23.49	0.1466	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,111.73000	4,203.954	23.49	0.8534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		275.81200	254.835	22.11	0.1801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,391.91200	3,479.835	22.11	0.8199	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		320.33440	292.971	21.28	0.2069	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,966.43440	3,047.971	21.28	0.7931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		274.26610	253.417	22.14	0.1791	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,410.36610	3,498.417	22.14	0.8209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		285.39580	263.618	21.89	0.1864	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,281.49580	3,368.618	21.89	0.8136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		438.38190	402.677	20.25	0.2743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,264.48190	2,337.676	20.25	0.7257	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		279.73800	258.431	22.02	0.1827	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,345.83800	3,433.431	22.02	0.8173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		354.30220	324.452	20.94	0.2268	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,730.40220	2,809.452	20.94	0.7732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		922.46450	861.253	17.75	0.5126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		928.56450	976.253	17.75	0.4874	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		288.71710	266.660	21.82	0.1886	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,244.81710	3,331.660	21.82	0.8114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		794.83820	739.491	18.23	0.4560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,150.93820	1,204.491	18.23	0.5440	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		995.55730	931.756	17.50	0.5435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		821.65730	866.756	17.50	0.4565	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		398.99920	365.984	20.56	0.2524	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,465.09920	2,540.985	20.56	0.7476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		934.36890	872.640	17.71	0.5177	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		910.46890	957.640	17.71	0.4823	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		958.35300	895.887	17.63	0.5279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		874.45300	920.887	17.63	0.4721	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		804.99440	749.165	18.19	0.4607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,131.09440	1,184.165	18.19	0.5393	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,297.54670	1,220.567	16.60	0.6568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		503.64670	535.567	16.60	0.3432	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		231.87310	216.492	23.40	0.1506	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	22/12/2017	Foreign Exchange Option	18.02	Put		4,068.07310	4,161.592	23.40	0.8494	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		1,242.23350	1,170.444	16.78	0.6355	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		558.43350	595.543	16.78	0.3645	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		0.00000	1,002.914	17.68	0.5360	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		0.00000	997.814	17.68	0.4640	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		0.00000	1,016.703	17.66	0.5400	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		0.00000	986.703	17.66	0.4600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		398.83260	372.818	21.96	0.2204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,508.23260	3,594.518	21.96	0.7796	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		400.70550	374.575	21.92	0.2214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,490.10550	3,576.275	21.92	0.7786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		399.76940	373.693	21.94	0.2209	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,499.16940	3,585.393	21.94	0.7791	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		755.19810	708.378	19.81	0.3708	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,071.59810	2,139.478	19.81	0.6292	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		977.10910	919.653	18.85	0.4593	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,483.50910	1,540.753	18.85	0.5407	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		0.00000	1,172.983	18.23	0.5428	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		0.00000	1,154.983	18.23	0.4572	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		0.00000	1,224.472	18.13	0.5577	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		0.00000	1,096.672	18.13	0.4423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		532.43870	504.423	21.96	0.2567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,603.13870	3,693.423	21.96	0.7433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		531.37200	503.424	21.97	0.2561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,612.07200	3,702.424	21.97	0.7439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,698.56350	1,618.057	17.40	0.6583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		709.26350	747.057	17.40	0.3417	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		533.50380	505.427	21.94	0.2572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,594.20380	3,684.427	21.94	0.7428	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		0.00000	1,338.864	18.59	0.5486	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		0.00000	1,310.764	18.59	0.4514	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		0.00000	1,338.956	18.86	0.5331	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		0.00000	1,465.256	18.86	0.4669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		0.00000	1,335.257	18.87	0.5320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		0.00000	1,471.557	18.87	0.4680	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		0.00000	1,342.666	18.85	0.5342	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		0.00000	1,458.966	18.85	0.4658	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		0.00000	1,484.614	18.90	0.5511	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		0.00000	1,471.414	18.90	0.4489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		0.00000	1,479.751	19.10	0.5381	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		0.00000	1,610.651	19.10	0.4619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		0.00000	1,476.070	19.11	0.5371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		0.00000	1,616.970	19.11	0.4629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		0.00000	1,483.441	19.09	0.5391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		0.00000	1,604.341	19.09	0.4609	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		0.00000	1,623.303	19.12	0.5536	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	13/02/2019	Foreign Exchange Option	15.10	Put			0.00000	1,624.903	19.12	0.4464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			0.00000	1,637.869	19.46	0.5431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			0.00000	1,777.069	19.46	0.4569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			0.00000	1,634.214	19.47	0.5422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			0.00000	1,783.414	19.47	0.4578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			0.00000	1,641.534	19.46	0.5440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			0.00000	1,770.734	19.46	0.4560	0.00	0	0
Total \$ / R Option												7,968,697.50	25,000	1,625,040
Total \$ / R												1,069,372,988.70	104,096	2,284,267
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.37650		13.47720			0.0000	0.00	0	466
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.61740		13.72060			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.84170		13.94760			0.0000	0.00	0	1
Total \$ / R MAXI Future												0.00	0	510
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			129.68050	98.674	30.86	0.0029	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			351,409.68050	361,448.674	30.86	0.9971	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			129.86580	98.924	30.93	0.0029	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			352,409.86580	362,448.924	30.93	0.9971	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			130.05300	99.173	31.01	0.0029	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			353,410.05300	363,449.173	31.01	0.9971	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			8,365.17410	7,174.670	22.37	0.0909	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			273,305.17410	282,434.670	22.37	0.9091	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			8,309.07700	7,134.847	22.40	0.0904	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			274,249.07700	283,394.847	22.40	0.9096	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			8,253.27040	7,095.461	22.42	0.0899	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			275,193.27040	284,355.461	22.42	0.9101	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			40,796.84140	37,047.069	19.55	0.3017	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			160,036.84140	166,877.069	19.55	0.6983	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			40,595.05370	36,859.899	19.56	0.3004	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			160,835.05370	167,689.899	19.56	0.6996	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			40,394.44380	36,673.848	19.58	0.2991	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			161,634.44380	168,503.848	19.58	0.7009	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	510
£ / R	On	28/02/2017	Foreign Exchange Future			16.67680		16.74180			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.72100		16.78660			0.0000	56,082,234.00	3,354	47,504
£ / R	On	31/03/2017	Foreign Exchange Future			16.78400		16.84980			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.82960		16.89570			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.87140		16.93760			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.88190		16.94810			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.06230		17.12980			0.0000	79,152,009.70	4,639	24,683
£ / R	On	18/09/2017	Foreign Exchange Future			17.38740		17.45660			0.0000	0.00	0	462

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 Future			17.71720		17.78900			0.0000	0.00	0	5,738
Total £ / R Future												135,234,243.70	7,993	78,918
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			47.75780	33.488	25.07	0.0875	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,195.95780	1,246.688	25.07	0.9125	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			313.47410	275.337	21.44	0.4017	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			526.87410	554.337	21.44	0.5983	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			47.07850	37.515	24.77	0.0750	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,760.47850	1,816.515	24.77	0.9250	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			25.48930	19.782	26.06	0.0415	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,238.88930	2,298.782	26.06	0.9585	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.36730	0.234	38.00	0.0005	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,963.76730	7,029.234	38.00	0.9995	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.36210	0.231	38.00	0.0005	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,973.76210	7,039.231	38.00	0.9995	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			5.47230	4.619	34.09	0.0090	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,218.87230	4,283.618	34.09	0.9910	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.37260	0.238	38.00	0.0005	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,953.77260	7,019.238	38.00	0.9995	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,473.54900	1,519.911	23.01	0.8256	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			143.34900	123.911	23.01	0.1744	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			502.67670	461.181	20.47	0.4591	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			636.97670	661.581	20.47	0.5409	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			5.84040	4.637	31.18	0.0064	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,048.24040	7,113.237	31.18	0.9936	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			602.16630	560.179	20.30	0.4878	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			654.06630	678.279	20.30	0.5122	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			7.58360	6.165	23.62	0.0082	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,917.78360	6,983.865	23.62	0.9918	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			7.71690	6.277	23.62	0.0083	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,897.91690	6,963.977	23.62	0.9917	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			7.65000	6.221	23.62	0.0082	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,907.85000	6,973.921	23.62	0.9918	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			824.62390	790.601	19.74	0.4384	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,378.02390	1,413.201	19.74	0.5616	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			831.38860	797.163	19.72	0.4411	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,364.78860	1,399.763	19.72	0.5589	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			827.99950	793.878	19.73	0.4397	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,371.39950	1,406.478	19.73	0.5603	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			119.10050	110.762	24.03	0.0697	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,490.10050	7,553.562	24.03	0.9303	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			120.04910	111.658	24.03	0.0701	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,471.04910	7,534.458	24.03	0.9299	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			119.57390	111.209	24.03	0.0699	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,480.57390	7,544.009	24.03	0.9301	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												0.00	0	1,800
Total £ / R												135,234,243.70	7,993	80,718
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11753		0.11882			0.0000	0.00	0	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12019		0.12152			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12275		0.12409			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,803
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			8.74060	7.054	30.17	0.0201	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,126.84060	2,253.654	30.17	0.9799	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.69290	0.562	30.17	0.0020	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,118.79290	3,247.162	30.17	0.9980	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.03680	0.031	30.17	0.0001	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,118.13680	4,246.631	30.17	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			5.94330	4.273	23.81	0.0080	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,854.44330	4,984.973	23.81	0.9920	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			57.15160	45.274	23.81	0.0650	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,905.65160	3,025.974	23.81	0.9350	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			19.26720	14.555	23.81	0.0241	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,867.76720	3,995.255	23.81	0.9759	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			189.79630	160.962	23.27	0.1520	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,780.59630	2,886.262	23.27	0.8480	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			94.08860	77.401	23.27	0.0827	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,684.88860	3,802.701	23.27	0.9173	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			44.57840	35.521	23.27	0.0422	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,635.37840	4,760.820	23.27	0.9578	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,803
€ / R	On	20/02/2017	Foreign Exchange Future			14.13140		14.25910			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.14210		14.27050			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.15490		14.28320			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.19620		14.32510			0.0000	13,614,155.80	959	71,479
€ / R	On	15/03/2017	Foreign Exchange Future			14.20280		14.33170			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.25610		14.38570			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.29960		14.42970			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.52100		14.65310			0.0000	0.00	0	79,739
€ / R	On	18/09/2017	Foreign Exchange Future			14.83150		14.96750			0.0000	0.00	0	1,552
€ / R	On	18/12/2017	Foreign Exchange Future			15.15000		15.29000			0.0000	0.00	0	154
Total € / R Future												13,614,155.80	959	155,362
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			114.11170	68.773	17.87	0.3102	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			165.01170	247.373	17.87	0.6898	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	15.76	Call			2.18160	0.962	24.14	0.0052	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,491.68160	1,618.862	24.14	0.9948	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			16.62650	7.955	18.94	0.0372	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			903.42650	1,023.054	18.94	0.9628	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			576.48660	673.487	16.93	0.8065	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			1.08810	0.880	24.73	0.0031	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,845.98810	2,974.680	24.73	0.9969	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1.37110	0.853	34.30	0.0022	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,366.27110	4,494.653	34.30	0.9978	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1.34640	0.836	34.30	0.0022	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			101.58660	69.687	16.93	0.1935	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,376.24640	4,504.636	34.30	0.9978	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1.32210	0.820	34.30	0.0021	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,386.22210	4,514.620	34.30	0.9979	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			8.15590	4.800	20.14	0.0171	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,683.05590	1,808.600	20.14	0.9829	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			674.37220	561.589	14.46	0.8229	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			39.27220	55.389	14.46	0.1771	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			260.19840	193.305	15.35	0.4404	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			235.09840	297.105	15.35	0.5596	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			68.35250	45.234	17.65	0.1287	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			796.65250	902.434	17.65	0.8713	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			96.99090	72.443	17.80	0.1577	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			931.29090	1,036.343	17.80	0.8423	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			230.26740	186.562	16.56	0.3144	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			600.56740	686.962	16.56	0.6856	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			14.23270	10.882	21.76	0.0170	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,561.13270	4,689.882	21.76	0.9830	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			165.37980	144.576	19.25	0.1727	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			298.47060	350.372	15.82	0.3612	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,772.27980	1,883.576	19.25	0.8273	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			14.54510	11.130	21.76	0.0173	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,541.44510	4,670.130	21.76	0.9827	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			14.38810	11.006	21.76	0.0171	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,551.28810	4,680.006	21.76	0.9829	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			841.57060	761.372	15.82	0.6388	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,617.71520	4,740.544	23.68	0.9196	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			106.48380	93.181	23.68	0.0813	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,598.98380	4,721.681	23.68	0.9187	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			105.84770	92.611	23.68	0.0809	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,608.34770	4,731.111	23.68	0.9191	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			105.21520	92.044	23.68	0.0804	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,064.22300	3,184.392	20.23	0.8023	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			303.12080	283.369	20.24	0.1971	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,073.12080	3,193.369	20.24	0.8029	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			302.02780	282.350	20.25	0.1964	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	18.07	Put			3,082.02780	3,202.350	20.25	0.8036	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			108.36430	96.621	23.88	0.0712	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,228.36430	6,356.621	23.88	0.9288	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			304.22300	284.392	20.23	0.1977	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												13,614,155.80	959	157,042
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.22230		10.30840			0.0000	30,666.90	3	15,286
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.38360		10.47170			0.0000	79,226,868.00	7,630	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.53730		10.62690			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.69240		10.78350			0.0000	0.00	0	33
Total AU\$ / R Future												79,257,534.90	7,633	23,199
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.15760	0.635	20.75	0.0036	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,642.75760	1,728.335	20.75	0.9964	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.13240	0.622	20.80	0.0035	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,652.73240	1,738.322	20.80	0.9965	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.18350	0.649	20.69	0.0037	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,632.78350	1,718.349	20.69	0.9963	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			38.47240	30.292	16.69	0.0699	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,626.77240	1,706.692	16.69	0.9301	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			37.93030	29.852	16.71	0.0689	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,636.23030	1,716.252	16.71	0.9311	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			39.02250	30.738	16.68	0.0708	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,617.32250	1,697.138	16.68	0.9292	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,662.18300	1,738.226	16.23	0.8646	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			100.96790	87.164	16.20	0.1377	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,644.06790	1,719.864	16.20	0.8623	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			100.01960	86.341	16.22	0.1365	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,653.11960	1,729.041	16.22	0.8635	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			99.08300	85.526	16.23	0.1354	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			228.17230	203.885	15.11	0.2472	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,314.67230	1,381.485	15.11	0.7528	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			226.51580	202.278	15.13	0.2455	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,323.01580	1,389.878	15.13	0.7545	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			229.84620	205.510	15.10	0.2489	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,306.34620	1,373.110	15.10	0.7511	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												79,257,534.90	7,633	23,199
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.22000		10.30490			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.41350		10.50100			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.59760		10.68660			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 CAD/ R Future												0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.81770	0.552	27.76	0.0024	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,425.91770	2,510.552	27.76	0.9976	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.82090	0.554	27.86	0.0024	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,435.92090	2,520.554	27.86	0.9976	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.82410	0.555	27.96	0.0024	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,445.92410	2,530.555	27.96	0.9976	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			83.08070	66.876	17.31	0.1314	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,312.08070	1,383.376	17.31	0.8686	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			82.03410	65.997	17.32	0.1299	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,321.03410	1,392.497	17.32	0.8701	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			81.00090	65.129	17.34	0.1284	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,330.00090	1,401.629	17.34	0.8716	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			291.13400	256.045	15.73	0.3249	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			884.53400	938.446	15.73	0.6751	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			288.64690	253.783	15.74	0.3225	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			892.04690	946.183	15.74	0.6775	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			286.18200	251.545	15.76	0.3202	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			899.58200	953.945	15.76	0.6798	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			13.31550		13.42060			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.63620		13.74400			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.94740		14.05770			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			2.50230	2.277	34.64	0.0057	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,631.90230	3,736.777	34.64	0.9943	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			2.50680	2.282	34.72	0.0057	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,641.90680	3,746.782	34.72	0.9943	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			2.51140	2.288	34.80	0.0057	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,651.91140	3,756.788	34.80	0.9943	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			100.48400	82.194	20.14	0.1107	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,226.48400	2,315.994	20.14	0.8893	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			99.65180	81.470	20.15	0.1098	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,235.65180	2,325.270	20.15	0.8902	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			98.82850	80.754	20.16	0.1089	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,244.82850	2,334.554	20.16	0.8911	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			362.12030	328.246	19.14	0.2780	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,684.42030	1,760.846	19.14	0.7220	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			360.25220	326.391	19.15	0.2766	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,692.55220	1,768.991	19.15	0.7234	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	15.40	Call			358.39520	324.552	19.16	0.2753	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,700.69520	1,777.151	19.16	0.7247	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			1.94050		1.95650			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.95740		1.97190			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97400		1.98760			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,237.62180	5,396.767	32.22	0.9966	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			2.64110	1.803	32.76	0.0034	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,337.64110	5,496.803	32.76	0.9966	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			2.66220	1.840	33.29	0.0035	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,437.66220	5,596.840	33.29	0.9965	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			2.62180	1.767	32.22	0.0034	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,928.48340	3,050.164	19.23	0.8803	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			139.16710	117.019	19.34	0.1135	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,020.16710	3,143.019	19.34	0.8865	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			156.33710	131.782	19.12	0.1263	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,837.33710	2,957.782	19.12	0.8737	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			147.48340	124.164	19.23	0.1197	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			510.35300	460.409	17.35	0.2957	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,034.35300	2,120.410	17.35	0.7043	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			488.58070	440.021	17.43	0.2849	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,112.58070	2,200.021	17.43	0.7151	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			467.75920	421.193	17.52	0.2746	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,191.75920	2,281.193	17.52	0.7254	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.94850		1.96350			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			530.68960	452.432	16.48	0.4315	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			695.68960	767.432	16.48	0.5685	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			619.19080	529.323	16.24	0.4837	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			584.19080	644.323	16.24	0.5163	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			573.63460	489.590	16.36	0.4573	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			638.63460	704.590	16.36	0.5427	0.00	0	0
Total CNH/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 CNH/R												0.00	0	362
DKK / R	On	13/03/2017	Foreign Exchange Future			1.91210		1.92990			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.95700		1.97500			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			7.53220	4.348	26.61	0.0094	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,508.53220	3,683.348	26.61	0.9906	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			9.00710	5.123	25.99	0.0111	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,310.00710	3,484.123	25.99	0.9889	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			8.22990	4.715	26.30	0.0102	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,409.22990	3,583.715	26.30	0.9898	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,172.06980	2,309.041	17.65	0.8276	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			206.75480	167.126	17.73	0.1626	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,256.75480	2,397.126	17.73	0.8374	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			238.39900	191.788	17.56	0.1828	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,088.39900	2,221.788	17.56	0.8172	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			222.06980	179.041	17.65	0.1724	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			1.72450		1.73750			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.75730		1.77070			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.78710		1.80080			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			2.23230	2.154	29.72	0.0049	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,027.23230	4,157.154	29.72	0.9951	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			2.23310	2.171	30.31	0.0049	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,127.23310	4,257.170	30.31	0.9951	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			2.23670	2.189	30.90	0.0048	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,227.23670	4,357.189	30.90	0.9952	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			214.72140	188.445	20.43	0.1751	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,307.72140	2,415.445	20.43	0.8249	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			239.94440	210.752	20.12	0.1937	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,132.94440	2,237.752	20.12	0.8063	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			226.93690	199.242	20.27	0.1842	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,219.93690	2,326.241	20.27	0.8158	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			532.77970	484.596	18.89	0.3118	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,924.77970	2,013.596	18.89	0.6882	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			512.19680	465.492	19.03	0.3011	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,004.19680	2,094.492	19.03	0.6989	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			492.56010	447.282	19.17	0.2908	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,084.56010	2,176.282	19.17	0.7092	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12840		0.12950			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12840		0.12920			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12840		0.12920			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.58460		9.67940			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.72920		9.82570			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.86650		9.96450			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			1.59210	0.894	20.60	0.0052	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,432.19210	1,526.294	20.60	0.9948	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			1.66990	0.937	20.48	0.0055	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,412.26990	1,506.337	20.48	0.9945	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			1.63050	0.915	20.54	0.0054	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,422.23050	1,516.315	20.54	0.9946	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			70.09630	54.775	16.49	0.1225	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,184.39630	1,265.575	16.49	0.8775	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			69.06630	54.007	16.51	0.1210	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,193.36630	1,274.807	16.51	0.8790	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			68.05130	53.093	16.52	0.1192	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,202.35130	1,283.893	16.52	0.8808	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			235.90570	202.246	15.16	0.2951	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			851.40570	915.746	15.16	0.7049	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			233.63190	200.242	15.18	0.2926	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			859.13190	923.742	15.18	0.7074	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			238.20290	204.271	15.14	0.2975	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			843.70290	907.771	15.14	0.7025	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.27200		1.28150			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.29090		1.30070			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30760		1.31750			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			1,385.00000	1,480.000		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	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			1,485.00000	1,580.000		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			1,585.00000	1,680.000		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			993.00000	1,091.000		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			793.00000	891.000		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			893.00000	991.000		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			425.00000	524.000		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			525.00000	624.000		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			625.00000	724.000		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			1.25000		1.24560			0.0000	0.00	0	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25300		1.24850			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25620		1.25160			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5,398
Total QUANTO £ / \$												0.00	0	5,398
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06130		1.06290			0.0000	31,839.00	30	718
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06640		1.06800			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07150		1.07310			0.0000	0.00	0	0
Total QUANTO € / \$ Future												31,839.00	30	13,419
Total QUANTO € / \$												31,839.00	30	13,419
RAIN	On	13/03/2017	Foreign Exchange Future			22,374.95000		22,562.80000			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			9.39770		9.48120			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.57070		9.65620			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			1.24700	0.869	21.67	0.0050	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,510.04700	1,593.169	21.67	0.9950	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			1.21730	0.850	21.72	0.0049	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,520.01730	1,603.150	21.72	0.9951	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			1.18850	0.831	21.78	0.0047	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,529.98850	1,613.131	21.78	0.9953	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			101.79080	83.158	16.28	0.1760	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			955.59080	1,022.458	16.28	0.8240	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			100.41210	81.890	16.30	0.1737	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			964.21210	1,031.190	16.30	0.8263	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			99.05130	80.640	16.31	0.1714	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			972.85130	1,039.940	16.31	0.8286	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			3.60800		3.60590			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.57710		3.57450			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.24180	0.044	32.37	0.0005	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,254.34180	1,252.044	32.37	0.9995	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.22600	0.040	32.37	0.0005	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,264.32600	1,262.040	32.37	0.9995	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.21120	0.037	32.37	0.0004	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,274.31120	1,272.037	32.37	0.9996	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			13.64380	11.956	19.36	0.0695	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			699.14380	694.856	19.36	0.9305	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			13.29690	11.683	19.45	0.0679	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			708.79690	704.583	19.45	0.9321	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			12.96120	11.418	19.55	0.0663	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			718.46120	714.318	19.55	0.9337	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33580		1.35310			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29660		1.30740			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.26290		1.27110			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									1 289 542 064.60	95,711	958,876
Total Options									7 968 697.50	25,000	1,628,520
Grand Total:									1,297,510,762.10	120,711	2,587,396