



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: 14/02/2017

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			13.14980		13.31770			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.14990		13.31970			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.15970		13.32970			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.16170		13.33170			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.16370		13.33420			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.17100		13.34170			0.0000	0.00	0	1,673
\$ / R On 28/02/2017 Foreign Exchange Future			13.17350		13.34420			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.17590		13.34660			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.20530		13.37650			0.0000	575,513,384.60	43,582	401,061
\$ / R On 29/03/2017 Foreign Exchange Future			13.24350		13.41540			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.24820		13.42020			0.0000	331,205.00	25	4,262
\$ / R On 11/04/2017 Foreign Exchange Future			13.27420		13.44690			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.27660		13.44930			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.27900		13.45170			0.0000	3,837,631.00	289	697
\$ / R On 18/04/2017 Foreign Exchange Future			13.29080		13.46390			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.29810		13.47130			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.30780		13.48120			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.31510		13.48870			0.0000	439,398.30	33	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.32960		13.50360			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.34650		13.52100			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.38270		13.55810			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			13.44050		13.61740			0.0000	127,872,917.00	9,514	214,066
\$ / R	On	28/06/2017	Foreign Exchange Future			13.46220		13.63970			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.46700		13.64460			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.49590		13.67430			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.51760		13.69650			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.52730		13.70640			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.53210		13.71140			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.54170		13.72120			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.56820		13.74840			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.61120		13.79270			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.65880		13.84170			0.0000	28,574,209.60	2,092	17,561
\$ / R	On	27/09/2017	Foreign Exchange Future			13.68020		13.86380			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.74210		13.92760			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.75170		13.93740			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.79210		13.97910			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.82800		14.01590			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.87590		14.06500			0.0000	138,759.00	10	15,866
\$ / R	On	22/12/2017	Foreign Exchange Future			13.88550		14.07490			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.01250		14.20510			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.01730		14.21000			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.09420		14.28830			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.18300		14.37890			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.22140		14.41800			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.23100		14.42780			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.31270		14.51100			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.44720		14.64810			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.53120		14.73370			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.66810		14.87320			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.74260		14.94910			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.88910		15.09840			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.96940		15.18080			0.0000	0.00	0	0
Total \$ / R Future												736,707,504.50	55,545	666,801
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Call			149.70900	45.970	20.47	0.3469	0.00	0	0
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Put			62.00900	126.170	20.47	0.6531	0.00	0	20,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			2.38910	0.524	35.30	0.0041	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			1,002.68910	1,170.624	35.30	0.9959	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			0.31350	0.093	45.53	0.0006	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,710.61350	1,880.193	45.53	0.9994	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			28.44790	10.587	26.26	0.0760	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			318.74790	470.687	26.26	0.9240	0.00	0	25,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			15.13260	5.309	19.08	0.0363	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			535.43260	695.609	19.08	0.9637	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			14.19510	5.748	19.25	0.0367	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			582.49510	744.048	19.25	0.9633	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			91.40220	40.299	17.08	0.2055	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			219.70220	338.599	17.08	0.7945	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			53.22190	21.303	17.58	0.1205	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			321.52190	459.603	17.58	0.8795	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			36.58630	13.843	17.90	0.0829	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			394.88630	542.143	17.90	0.9171	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			160.84760	78.677	16.51	0.3482	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			129.14760	216.977	16.51	0.6518	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			0.58610	0.198	28.32	0.0012	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,866.38610	2,036.498	28.32	0.9988	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			87.80050	37.606	16.95	0.1880	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			253.60050	373.906	16.95	0.8120	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			49.45040	21.355	17.56	0.1039	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			447.75040	590.355	17.56	0.8961	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			12.95040	6.235	20.78	0.0304	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			898.75040	1,062.735	20.78	0.9696	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			21.54640	10.447	19.86	0.0481	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			774.94640	934.547	19.86	0.9519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,183.93250	1,015.535	16.95	0.9592	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			7.43250	10.235	16.95	0.0408	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			893.01790	728.291	15.24	0.9107	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			16.51790	22.991	15.24	0.0893	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			661.39840	514.128	15.17	0.8081	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			34.89840	58.828	15.17	0.1919	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			440.89720	319.022	15.48	0.6325	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			94.39720	143.722	15.48	0.3675	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			360.74460	252.039	15.62	0.5478	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			134.24460	196.739	15.62	0.4522	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			469.67300	343.645	15.44	0.6600	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			83.17300	128.345	15.44	0.3400	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			462.38550	337.383	15.45	0.6532	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			85.88550	132.083	15.45	0.3468	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			295.77910	201.824	15.89	0.4705	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			179.27910	256.524	15.89	0.5295	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			433.86060	313.044	15.50	0.6255	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			97.36060	147.744	15.50	0.3745	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			392.98960	278.688	15.56	0.5833	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			116.48960	173.388	15.56	0.4167	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			127.49800	80.403	17.47	0.2266	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			450.99800	575.103	17.47	0.7734	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			330.18780	227.187	15.67	0.5123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			153.68780	221.887	15.67	0.4877	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			301.34110	205.878	15.85	0.4773	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			174.84110	250.578	15.85	0.5227	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			82.22350	49.529	18.22	0.1495	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			625.72350	764.229	18.22	0.8505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			187.99450	123.266	16.75	0.3222	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			311.49450	417.966	16.75	0.6778	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			140.66790	89.550	17.29	0.2480	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			414.16790	534.251	17.29	0.7520	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			56.85910	32.795	18.77	0.1041	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			780.35910	927.495	18.77	0.8959	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			115.48800	72.158	17.65	0.2067	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			488.98800	616.858	17.65	0.7933	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			85.59280	51.835	18.16	0.1555	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			609.09280	746.535	18.16	0.8445	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			30.38490	16.446	19.68	0.0558	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,053.88490	1,211.146	19.68	0.9442	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			71.42550	42.212	18.44	0.1300	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			684.92550	826.912	18.44	0.8700	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			70.00250	41.256	18.47	0.1275	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			693.50250	835.956	18.47	0.8725	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			24.17050	12.781	20.02	0.0442	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,157.67050	1,317.481	20.02	0.9558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			45.19030	25.459	19.11	0.0830	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			878.69030	1,030.159	19.11	0.9170	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			37.44010	20.695	19.38	0.0688	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			960.94010	1,115.395	19.38	0.9312	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			10.76940	5.454	21.08	0.0200	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,514.26940	1,680.154	21.08	0.9800	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			27.95540	15.005	19.81	0.0513	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,091.45540	1,249.705	19.81	0.9487	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			24.67710	13.081	19.99	0.0452	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,148.17710	1,307.781	19.99	0.9548	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			8.14660	4.160	21.43	0.0155	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,631.64660	1,798.860	21.43	0.9845	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			19.25460	9.902	20.33	0.0349	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,262.75460	1,424.602	20.33	0.9651	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			18.10280	9.238	20.42	0.0328	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,291.60280	1,453.938	20.42	0.9672	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			3.69340	1.970	22.40	0.0076	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,967.19340	2,136.670	22.40	0.9924	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			10.04420	5.096	21.17	0.0188	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,543.54420	1,709.796	21.17	0.9812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			8.94140	4.552	21.31	0.0169	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,592.44140	1,759.252	21.31	0.9831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			2.67110	1.463	22.81	0.0057	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,106.17110	2,276.163	22.81	0.9943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			6.45420	3.329	21.71	0.0125	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,729.95420	1,898.029	21.71	0.9875	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			4.76890	2.501	22.09	0.0095	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,858.26890	2,027.201	22.09	0.9905	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1.47160	0.856	23.55	0.0034	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			2,364.97160	2,535.556	23.55	0.9966	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			3.60870	1.929	22.43	0.0074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,977.10870	2,146.629	22.43	0.9926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			3.52590	1.888	22.46	0.0073	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,987.02590	2,156.588	22.46	0.9927	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.84160	0.763	26.83	0.0027	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,844.34160	3,015.463	26.83	0.9973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			2.55070	1.403	22.86	0.0055	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,126.05070	2,296.103	22.86	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1.61200	0.928	23.44	0.0037	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,325.11200	2,495.628	23.44	0.9963	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.98920	0.993	33.06	0.0029	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,624.48920	3,795.693	33.06	0.9971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			1.28410	0.758	23.73	0.0030	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,424.78410	2,595.459	23.73	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.81890	0.715	25.07	0.0027	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,624.31890	2,795.415	25.07	0.9973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.10250	0.061	34.26	0.0002	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,063.60250	5,234.761	34.26	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.88340	0.836	29.06	0.0027	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,124.38340	3,295.536	29.06	0.9973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.93160	0.910	31.06	0.0028	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,374.43160	3,545.610	31.06	0.9972	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00010	0.000	34.26	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,863.50010	8,034.700	34.26	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			1.07340	0.749	34.26	0.0021	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,934.57340	4,105.449	34.26	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.10490	0.062	34.26	0.0002	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,053.60490	5,224.762	34.26	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00010	0.000	34.26	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,043.50010	8,214.700	34.26	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.02800	0.016	34.26	0.0001	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,623.52800	5,794.716	34.26	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.01120	0.006	34.26	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,003.51120	6,174.706	34.26	1.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			268.73300	195.764	16.78	0.3804	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			353.33300	452.264	16.78	0.6196	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			11.03550	6.406	21.13	0.0188	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,035.63550	2,202.906	21.13	0.9812	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			53.91510	35.437	19.98	0.0854	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,253.71510	1,407.237	19.98	0.9146	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			186.78040	137.511	17.95	0.2543	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			679.88040	803.311	17.95	0.7457	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			270.64370	204.215	17.16	0.3498	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			481.34370	587.615	17.16	0.6502	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			232.82120	174.057	17.49	0.3072	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			563.52120	677.457	17.49	0.6928	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			187.79360	138.593	17.96	0.2541	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			688.49360	811.993	17.96	0.7459	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			4.04310	3.158	25.30	0.0075	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,574.74310	3,746.558	25.30	0.9925	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			194.78260	144.501	17.97	0.2604	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			683.08260	805.501	17.97	0.7396	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			124.25680	91.366	19.12	0.1683	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,050.35680	1,190.566	19.12	0.8317	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			147.59300	110.264	19.00	0.1928	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			986.29300	1,122.164	19.00	0.8072	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			34.50900	23.958	21.84	0.0471	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,243.30900	2,406.158	21.84	0.9529	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			10.54170	7.426	23.37	0.0158	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,199.34170	3,369.626	23.37	0.9842	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			74.50920	53.798	20.51	0.0989	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,593.30920	1,745.998	20.51	0.9011	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			69.59390	50.070	20.62	0.0927	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,648.39390	1,802.270	20.62	0.9073	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			388.52830	307.213	16.91	0.4378	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			407.32830	499.413	16.91	0.5622	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			280.34890	217.703	17.68	0.3335	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			599.14890	709.903	17.68	0.6665	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			201.38210	153.831	18.45	0.2497	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			820.18210	946.031	18.45	0.7503	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			185.39610	141.764	18.82	0.2274	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			926.69610	1,056.664	18.82	0.7726	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			368.17290	293.776	17.39	0.4001	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			514.57290	614.176	17.39	0.5999	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			448.79260	364.894	17.16	0.4549	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			447.79260	538.394	17.16	0.5451	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			515.74750	426.472	17.12	0.4793	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			457.64750	543.772	17.12	0.5207	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			63.20700	48.387	22.19	0.0728	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,475.10700	2,635.687	22.19	0.9272	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			451.56960	376.979	17.76	0.4011	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			704.16960	806.479	17.76	0.5989	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			369.97520	306.772	18.29	0.3395	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			882.57520	996.272	18.29	0.6605	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			518.16260	434.930	17.40	0.4484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			255.48290	310.071	16.20	0.3450	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,557.75100	4,725.541	24.83	0.9769	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			15.68860	9.610	24.83	0.0146	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,048.28860	5,219.110	24.83	0.9854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,072.12120	933.271	15.82	0.7421	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			164.72120	202.771	15.82	0.2579	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			872.88290	750.571	16.20	0.6550	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,719.30420	2,880.506	22.22	0.9191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			59.18910	45.986	23.21	0.0613	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,171.78910	3,335.485	23.21	0.9387	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			599.97440	505.510	17.01	0.5022	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			482.57440	565.010	17.01	0.4978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			25.15100	16.041	24.83	0.0231	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,474.67140	2,632.401	21.74	0.9043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			85.77770	67.801	21.91	0.0894	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,568.37770	2,727.301	21.91	0.9106	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			5.52210	3.094	24.83	0.0052	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,098.12210	6,272.594	24.83	0.9948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			76.70420	61.006	22.22	0.0809	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,270.45470	2,425.238	21.36	0.8890	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			102.52400	81.394	21.48	0.1059	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,335.12400	2,490.894	21.48	0.8941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			27.59330	17.739	24.83	0.0252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,460.19330	4,627.239	24.83	0.9748	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			92.07140	72.901	21.74	0.0957	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,024.12790	2,174.615	20.91	0.8664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			130.55410	104.317	20.92	0.1327	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,033.15410	2,183.817	20.92	0.8673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			79.97060	63.359	22.10	0.0839	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,662.57060	2,822.859	22.10	0.9161	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			107.85470	85.738	21.36	0.1110	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,705.03950	1,848.417	20.30	0.8286	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			142.77550	114.371	20.72	0.1442	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,925.37550	2,073.871	20.72	0.8558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			101.78630	80.793	21.50	0.1052	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,344.38630	2,500.293	21.50	0.8948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			131.52790	105.115	20.91	0.1336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,030.19630	1,151.917	18.71	0.7021	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			279.57520	230.129	19.07	0.2663	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,162.17520	1,289.629	19.07	0.7337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			129.58820	103.523	20.94	0.1318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,042.18820	2,193.023	20.94	0.8682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			172.43950	138.917	20.30	0.1714	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			918.67460	1,034.483	18.40	0.6713	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			342.70840	283.671	18.50	0.3181	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			955.30840	1,073.171	18.50	0.6819	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			132.50780	105.923	20.89	0.1346	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,015.10780	2,165.423	20.89	0.8654	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			317.59630	262.417	18.71	0.2979	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			791.34500	899.496	18.03	0.6307	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			375.68780	311.624	18.25	0.3440	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			868.28780	981.124	18.25	0.6560	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			209.82950	170.615	19.86	0.2052	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,482.42950	1,620.115	19.86	0.7948	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			356.07460	294.983	18.40	0.3287	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			590.76260	684.430	17.40	0.5516	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			465.61040	389.158	17.68	0.4112	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			678.21040	778.658	17.68	0.5888	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			334.93950	277.108	18.57	0.3119	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			977.53950	1,096.608	18.57	0.6881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			408.74500	339.996	18.03	0.3693	0.00	0	500
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			89.10870	71.935	22.07	0.0908	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,689.40870	2,849.735	22.07	0.9092	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			632.06140	535.958	17.03	0.5097	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			492.36140	573.758	17.03	0.4903	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			551.92460	467.038	17.42	0.4570	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			607.32460	700.038	17.42	0.5430	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			496.97430	420.748	17.84	0.4073	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			772.67430	874.848	17.84	0.5927	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			46.05710	33.444	24.78	0.0410	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,351.75710	4,517.544	24.78	0.9590	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			351.00600	295.977	18.99	0.2966	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,214.50600	1,338.377	18.99	0.7034	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			876.70080	762.385	16.51	0.6096	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			370.30080	435.085	16.51	0.3904	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			426.36790	361.390	18.43	0.3473	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,019.96790	1,134.090	18.43	0.6527	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			728.43070	627.729	16.98	0.5310	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			517.03070	595.629	16.98	0.4690	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			109.30450	91.477	22.24	0.1017	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,927.90450	3,089.377	22.24	0.8983	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			642.19890	552.260	17.34	0.4789	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			640.99890	730.560	17.34	0.5211	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			664.51330	574.159	17.38	0.4805	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			666.11330	755.959	17.38	0.5195	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			832.08490	727.908	16.94	0.5510	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			539.38490	616.708	16.94	0.4490	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			134.29020	115.961	22.52	0.1137	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,181.59020	3,344.761	22.52	0.8863	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			893.19530	787.375	16.93	0.5616	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			551.49530	628.575	16.93	0.4384	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			778.79460	683.183	17.32	0.5066	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			687.09460	774.383	17.32	0.4934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			774.52360	679.337	17.34	0.5045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,158.30000	986,341.200	24.13	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,340.41420	1,199.339	15.95	0.7332	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			248.71420	290.539	15.95	0.2668	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,172.58830	1,042.235	16.18	0.6770	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			330.88830	383.435	16.18	0.3230	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,680.85000	3,846.186	23.39	0.8948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			943.16700	833.321	16.78	0.5842	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			501.46700	574.521	16.78	0.4158	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			110.50370	87.684	24.13	0.0817	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,268.80370	4,428.884	24.13	0.9183	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.13	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,337.77950	3,500.754	22.65	0.8808	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			133.40410	115.720	23.35	0.1059	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,661.70410	3,826.920	23.35	0.8941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			132.97590	115.351	23.37	0.1056	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,671.27590	3,836.551	23.37	0.8944	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			132.55000	114.986	23.39	0.1052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,751.24240	2,904.873	21.34	0.8489	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			162.26520	140.564	22.17	0.1296	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,120.56520	3,281.764	22.17	0.8704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			151.05330	130.908	22.58	0.1204	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,309.35330	3,472.108	22.58	0.8796	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			149.47950	129.554	22.65	0.1192	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,153.79880	1,267.822	18.50	0.6309	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			467.40110	405.638	18.88	0.3341	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,315.70110	1,436.838	18.88	0.6659	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			236.10980	200.770	20.79	0.1817	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,394.40980	2,541.970	20.79	0.8183	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			192.94240	163.673	21.34	0.1511	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			692.82360	780.537	17.34	0.4955	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			602.00270	524.214	18.08	0.4129	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			980.30270	1,085.414	18.08	0.5871	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			570.07450	495.693	18.24	0.3948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,048.37450	1,156.893	18.24	0.6052	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			525.49880	456.622	18.50	0.3691	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			156.35610	135.004	22.73	0.1209	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,422.55610	3,584.804	22.73	0.8791	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			921.05930	813.938	16.93	0.5660	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			557.25930	633.738	16.93	0.4340	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			522.09680	458.676	18.93	0.3453	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,404.49680	1,526.576	18.93	0.6547	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,009.94120	900.751	16.93	0.5798	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			572.54120	649.051	16.93	0.4202	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			175.23270	155.949	23.09	0.1277	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,687.83270	3,854.249	23.09	0.8723	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			844.13530	750.399	17.60	0.4948	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			845.03530	938.299	17.60	0.5052	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,102.20900	989.617	16.88	0.5930	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			586.30900	661.617	16.88	0.4070	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			200.63480	179.153	23.31	0.1353	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		3,924.73480	4,091.153	23.31	0.8647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,236.57880	1,117.601	16.65	0.6291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		521.57880	591.701	16.65	0.3709	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		254.12580	229.390	22.40	0.1659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,489.12580	3,653.490	22.40	0.8341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,164.89360	2,005.535	14.89	0.8712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		99.89360	129.635	14.89	0.1288	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,306.61530	1,179.143	16.47	0.6521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		471.61530	533.243	16.47	0.3479	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		261.37490	235.760	22.22	0.1706	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,396.37490	3,559.860	22.22	0.8294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		208.95410	186.697	23.68	0.1345	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,203.95410	4,370.797	23.68	0.8655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		254.83470	230.012	22.39	0.1663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,479.83470	3,644.112	22.39	0.8337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		292.97130	263.026	21.53	0.1906	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,047.97130	3,207.126	21.53	0.8094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		253.41680	228.770	22.42	0.1654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,498.41680	3,662.870	22.42	0.8346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		263.61790	237.730	22.17	0.1720	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,368.61790	3,531.830	22.17	0.8280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		402.67650	356.243	20.37	0.2517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,337.67650	2,480.343	20.37	0.7483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		258.43120	233.172	22.29	0.1687	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,433.43120	3,597.272	22.29	0.8313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		324.45180	286.785	21.07	0.2074	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,809.45180	2,960.885	21.07	0.7926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		861.25320	770.581	17.84	0.4798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		976.25320	1,074.681	17.84	0.5202	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		266.65970	240.405	22.09	0.1740	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,331.65970	3,494.505	22.09	0.8260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		739.49130	659.760	18.33	0.4247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,204.49130	1,313.860	18.33	0.5753	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		931.75590	835.270	17.59	0.5102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		866.75590	959.370	17.59	0.4898	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		365.98450	323.618	20.67	0.2312	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,540.98450	2,687.718	20.67	0.7688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		872.64010	780.981	17.80	0.4848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		957.64010	1,055.081	17.80	0.5152	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		895.88730	802.234	17.71	0.4948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		920.88730	1,016.334	17.71	0.5052	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		749.16470	668.535	18.29	0.4292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,184.16470	1,292.635	18.29	0.5708	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,220.56690	1,102.704	16.69	0.6233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		535.56690	606.804	16.69	0.3767	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		216.49200	193.483	23.58	0.1382	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		4,161.59200	4,327.983	23.58	0.8618	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		1,170.44350	1,055.945	16.86	0.6021	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		595.54350	670.445	16.86	0.3979	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		1,002.91450	906.627	17.77	0.5055	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		997.81450	1,094.127	17.77	0.4945	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		1,016.70250	919.220	17.75	0.5096	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		986.70250	1,081.920	17.75	0.4904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		372.81820	342.127	22.23	0.2065	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,594.51820	3,757.927	22.23	0.7935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		374.57500	343.694	22.20	0.2075	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,576.27500	3,739.494	22.20	0.7925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		373.69250	342.907	22.22	0.2070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,585.39250	3,748.707	22.22	0.7930	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		708.37800	643.631	19.93	0.3482	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,139.47800	2,270.631	19.93	0.6518	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		919.65340	837.771	18.96	0.4336	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,540.75340	1,654.771	18.96	0.5664	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		1,172.98330	1,072.946	18.31	0.5161	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,154.98330	1,251.546	18.31	0.4839	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		1,224.47190	1,120.293	18.20	0.5310	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,096.67190	1,189.293	18.20	0.4690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		504.42350	467.908	22.22	0.2429	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,693.42350	3,855.208	22.22	0.7571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		503.42420	467.003	22.24	0.2424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,702.42420	3,864.303	22.24	0.7576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,618.05710	1,491.592	17.44	0.6329	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		747.05710	818.892	17.44	0.3671	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		505.42660	468.816	22.21	0.2433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,684.42660	3,846.116	22.21	0.7567	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,338.86390	1,236.212	18.68	0.5247	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,310.76390	1,409.012	18.68	0.4753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		1,338.95580	1,238.625	18.95	0.5103	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,465.25580	1,567.425	18.95	0.4897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,335.25670	1,235.161	18.96	0.5092	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,471.55670	1,573.960	18.96	0.4908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		1,342.66640	1,242.100	18.94	0.5113	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,458.96640	1,560.900	18.94	0.4887	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		1,484.61350	1,379.236	18.98	0.5293	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,471.41350	1,571.136	18.98	0.4707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		1,479.75070	1,376.784	19.19	0.5170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,610.65070	1,714.184	19.19	0.4830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		1,476.07030	1,373.324	19.19	0.5160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,616.97030	1,720.724	19.19	0.4840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		1,483.44140	1,380.255	19.18	0.5180	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,604.34140	1,707.655	19.18	0.4820	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,623.30260	1,515.878	19.21	0.5335	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			1,624.90260	1,726.778	19.21	0.4665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,637.86900	1,528.073	19.51	0.5235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,777.06900	1,878.673	19.51	0.4765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,634.21390	1,524.615	19.52	0.5226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,783.41390	1,885.215	19.52	0.4774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,641.53350	1,531.532	19.50	0.5243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,770.73350	1,872.132	19.50	0.4757	0.00	0	0
Total \$ / R Option												0.00	0	1,625,040
Total \$ / R												736,707,504.50	55,545	2,291,841
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.20530		13.37650			0.0000	0.00	0	466
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.44050		13.61740			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.65880		13.84170			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			98.67350	98.980	32.98	0.0029	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			361,448.67350	378,568.980	32.98	0.9971	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			98.92400	99.334	33.06	0.0029	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			362,448.92400	379,569.334	33.06	0.9971	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			99.17270	99.686	33.14	0.0029	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			363,449.17270	380,569.686	33.14	0.9971	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			7,174.66990	5,697.509	22.46	0.0757	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			282,434.66990	298,647.509	22.46	0.9243	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			7,134.84690	5,662.650	22.48	0.0752	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			283,394.84690	299,612.650	22.48	0.9248	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			7,095.46080	5,627.955	22.50	0.0748	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			284,355.46080	300,577.955	22.50	0.9252	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			37,047.06920	31,877.690	19.61	0.2719	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			166,877.06920	179,997.690	19.61	0.7281	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			36,859.89890	31,701.727	19.62	0.2706	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			167,689.89890	180,821.727	19.62	0.7294	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			36,673.84840	31,526.830	19.64	0.2694	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			168,503.84840	181,646.830	19.64	0.7306	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			16.43560		16.67680			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.47910		16.72100			0.0000	89,217,847.40	5,414	49,674
£ / R	On	31/03/2017	Foreign Exchange Future			16.54080		16.78400			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.58550		16.82960			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.62640		16.87140			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.63650		16.88190			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			16.81270		17.06230			0.0000	1,176,889.00	70	24,683
£ / R	On	18/09/2017	Foreign Exchange Future			17.13050		17.38740			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			17.45230		17.71720			0.0000	0.00	0	5,738
Total £ / R Future												90,394,736.40	5,484	81,088
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			33.48820	15.245	25.34	0.0461	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,246.68820	1,469.645	25.34	0.9539	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			275.33680	192.603	22.04	0.3124	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			554.33680	713.503	22.04	0.6876	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			37.51540	23.863	25.49	0.0511	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,816.51540	2,044.763	25.49	0.9489	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			19.78230	12.510	26.84	0.0278	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,298.78230	2,533.410	26.84	0.9722	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.23420	0.126	38.51	0.0003	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,029.23420	7,271.026	38.51	0.9997	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.23070	0.124	38.51	0.0003	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,039.23070	7,281.024	38.51	0.9997	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			4.61850	4.094	36.17	0.0079	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,283.61850	4,524.994	36.17	0.9921	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.23770	0.128	38.51	0.0003	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,019.23770	7,261.028	38.51	0.9997	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			123.91130	89.721	23.50	0.1349	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,519.91130	1,728.921	23.50	0.8651	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			461.18060	364.248	20.91	0.3914	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			661.58060	808.748	20.91	0.6086	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			4.63670	3.454	31.58	0.0050	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,113.23670	7,357.054	31.58	0.9950	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			560.17950	455.420	20.68	0.4257	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			678.27950	818.920	20.68	0.5743	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			6.16490	3.895	23.41	0.0055	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,983.86490	7,231.195	23.41	0.9945	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			6.27680	3.969	23.41	0.0056	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,963.97680	7,211.269	23.41	0.9944	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			6.22060	3.932	23.41	0.0056	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,973.92060	7,221.232	23.41	0.9944	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			790.60150	695.522	20.03	0.4021	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,413.20150	1,575.022	20.03	0.5979	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			797.16270	701.343	20.01	0.4047	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,399.76270	1,560.843	20.01	0.5953	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			793.87810	698.401	20.02	0.4034	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,406.47810	1,567.901	20.02	0.5966	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			110.76170	93.502	24.07	0.0610	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,553.56170	7,801.202	24.07	0.9390	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			111.65820	94.277	24.07	0.0614	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,534.45820	7,781.977	24.07	0.9386	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			111.20910	93.889	24.07	0.0612	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,544.00910	7,791.589	24.07	0.9388	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												90,394,736.40	5,484	82,888
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11632		0.11753			0.0000	0.00	0	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11892		0.12019			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12141		0.12275			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			7.05350	5.940	31.51	0.0170	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,253.65350	2,373.840	31.51	0.9830	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.56160	0.484	31.51	0.0017	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,247.16160	3,368.384	31.51	0.9983	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.03070	0.028	31.51	0.0001	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,246.63070	4,367.928	31.51	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			4.27310	4.340	24.61	0.0080	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,984.97310	5,112.540	24.61	0.9920	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			45.27410	43.360	24.61	0.0618	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,025.97410	3,151.560	24.61	0.9382	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			14.55480	14.303	24.61	0.0234	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,995.25480	4,122.503	24.61	0.9766	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			160.96160	150.012	23.73	0.1430	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,886.26160	3,008.612	23.73	0.8570	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			77.40060	72.339	23.73	0.0777	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,802.70060	3,930.939	23.73	0.9223	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			35.52050	33.375	23.73	0.0398	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,760.82050	4,891.975	23.73	0.9602	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			13.96390		14.13140			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			13.97400		14.14210			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			13.98650		14.15490			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.02710		14.19620			0.0000	194,583,931.20	13,872	75,139
€ / R	On	15/03/2017	Foreign Exchange Future			14.03350		14.20280			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.08600		14.25610			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.12870		14.29960			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.34470		14.52100			0.0000	13,197,124.00	920	80,199
€ / R	On	18/09/2017	Foreign Exchange Future			14.64830		14.83150			0.0000	0.00	0	1,552
€ / R	On	18/12/2017	Foreign Exchange Future			14.95970		15.15000			0.0000	149,597.00	10	154
Total € / R Future												207,930,652.20	14,802	159,482
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			68.77270	24.009	17.96	0.1465	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			247.37270	370.109	17.96	0.8535	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			0.96230	0.420	25.60	0.0024	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,618.86230	1,786.420	25.60	0.9976	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			7.95450	3.745	19.83	0.0191	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,023.05450	1,187.245	19.83	0.9809	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			673.48680	814.918	17.18	0.8695	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.87950	0.904	26.70	0.0030	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,974.67950	3,143.804	26.70	0.9970	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.85250	0.591	35.17	0.0016	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,494.65250	4,663.491	35.17	0.9984	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.83630	0.579	35.17	0.0015	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			69.68680	42.018	17.18	0.1305	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,504.63630	4,673.479	35.17	0.9985	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.82050	0.568	35.17	0.0015	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,514.62050	4,683.468	35.17	0.9985	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			4.80000	3.007	20.92	0.0112	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,808.60000	1,975.907	20.92	0.9888	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			561.58860	426.608	14.49	0.7380	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			55.38860	89.508	14.49	0.2620	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			193.30480	128.428	15.66	0.3332	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			297.10480	401.328	15.66	0.6668	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			45.23360	25.170	17.61	0.0811	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			902.43360	1,051.670	17.61	0.9189	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			72.44340	48.464	17.92	0.1152	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,036.34340	1,182.464	17.92	0.8848	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			186.56190	138.987	16.75	0.2540	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			686.96190	810.287	16.75	0.7460	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			10.88240	9.020	22.12	0.0143	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,689.88240	4,864.320	22.12	0.9857	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			144.57640	114.674	19.23	0.1452	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			350.37210	411.784	15.68	0.4107	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,883.57640	2,029.974	19.23	0.8548	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			11.13050	9.228	22.12	0.0146	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,670.13050	4,844.528	22.12	0.9854	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			11.00580	9.124	22.12	0.0145	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,680.00580	4,854.423	22.12	0.9855	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			761.37210	646.484	15.68	0.5893	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,721.68110	4,883.935	23.27	0.9328	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			92.61110	71.769	23.27	0.0668	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,731.11110	4,893.469	23.27	0.9332	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			92.04430	71.304	23.27	0.0664	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,740.54430	4,903.004	23.27	0.9336	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			93.18110	72.236	23.27	0.0672	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,184.39220	3,341.944	20.35	0.8194	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			283.36860	251.150	20.37	0.1801	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,193.36860	3,351.450	20.37	0.8199	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			282.34970	250.656	20.39	0.1797	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			3,202.34970	3,360.956	20.39	0.8203	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			96.62120	79.849	23.69	0.0616	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,356.62120	6,530.149	23.69	0.9384	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			284.39220	251.644	20.35	0.1806	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												207,930,652.20	14,802	161,162
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.13430		10.22230			0.0000	212,820,300.00	21,000	22,286
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.29260		10.38360			0.0000	0.00	0	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.44330		10.53730			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.59490		10.69240			0.0000	0.00	0	33
Total AU\$ / R Future												212,820,300.00	21,000	30,199
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.62170	0.517	21.84	0.0029	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,738.32170	1,826.217	21.84	0.9971	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.64890	0.538	21.73	0.0030	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,718.34890	1,806.238	21.73	0.9970	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.63510	0.528	21.79	0.0030	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,728.33510	1,816.228	21.79	0.9970	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			30.29160	22.574	16.49	0.0555	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,706.69160	1,789.974	16.49	0.9445	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			29.85190	22.213	16.50	0.0547	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,716.25190	1,799.613	16.50	0.9453	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			30.73800	22.941	16.47	0.0563	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,697.13800	1,780.341	16.47	0.9437	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,738.22640	1,820.703	16.30	0.8791	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			87.16360	75.439	16.27	0.1230	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,719.86360	1,802.139	16.27	0.8770	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			86.34070	74.717	16.28	0.1219	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,729.04070	1,811.417	16.28	0.8781	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			85.52640	74.003	16.30	0.1209	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			203.88530	183.601	15.23	0.2285	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,381.48530	1,458.701	15.23	0.7715	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			202.27770	182.148	15.25	0.2270	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,389.87770	1,467.248	15.25	0.7730	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			205.50990	185.069	15.22	0.2301	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,373.10990	1,450.169	15.22	0.7699	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												212,820,300.00	21,000	30,199
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.12990		10.22000			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.31990		10.41350			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.49970		10.59760			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			0.55160	0.323	27.95	0.0015	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,510.55160	2,600.423	27.95	0.9985	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.55350	0.321	28.02	0.0015	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,520.55350	2,610.421	28.02	0.9985	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.55540	0.320	28.10	0.0015	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,530.55540	2,620.420	28.10	0.9985	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			66.87650	54.443	17.29	0.1122	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,383.37650	1,464.543	17.29	0.8878	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			65.99730	53.698	17.31	0.1108	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,392.49730	1,473.798	17.31	0.8892	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			65.12870	52.964	17.32	0.1095	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,401.62870	1,483.064	17.32	0.8905	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			256.04550	226.615	15.80	0.2984	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			938.44550	1,006.916	15.80	0.7016	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			253.78340	224.575	15.82	0.2961	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			946.18340	1,014.875	15.82	0.7039	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			251.54530	222.555	15.84	0.2939	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			953.94530	1,022.855	15.84	0.7061	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			13.16400		13.31550			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.47860		13.63620			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.78350		13.94740			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			2.27730	2.334	36.85	0.0057	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,736.77730	3,888.334	36.85	0.9943	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			2.28240	2.340	36.94	0.0057	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,746.78240	3,898.340	36.94	0.9943	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			2.28750	2.346	37.02	0.0057	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,756.78750	3,908.346	37.02	0.9943	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			82.19370	67.139	20.29	0.0941	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,315.99370	2,458.540	20.29	0.9059	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			81.47040	66.544	20.30	0.0933	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,325.27040	2,467.944	20.30	0.9067	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			80.75360	65.954	20.32	0.0926	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,334.55360	2,477.355	20.32	0.9074	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			328.24560	288.877	19.30	0.2533	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,760.84560	1,885.376	19.30	0.7467	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			326.39120	287.230	19.31	0.2521	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,768.99120	1,893.730	19.31	0.7479	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			324.55150	285.593	19.32	0.2509	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,777.15150	1,902.093	19.32	0.7491	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			1.92310		1.94050			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.94160		1.95740			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.95870		1.97400			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			5,396.76700	5,570.376	33.10	0.9973	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1.80300	1.184	33.10	0.0024	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,496.80300	5,670.184	33.10	0.9976	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1.84010	1.018	33.10	0.0021	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,596.84010	5,770.018	33.10	0.9979	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1.76700	1.376	33.10	0.0027	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,050.16400	3,185.430	19.07	0.8971	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			117.01870	95.278	19.17	0.0972	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,143.01870	3,279.278	19.17	0.9028	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			131.78160	108.010	18.97	0.1089	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,957.78160	3,092.010	18.97	0.8911	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			124.16400	101.430	19.07	0.1029	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			460.40950	412.478	17.30	0.2748	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,120.40950	2,225.478	17.30	0.7252	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			440.02080	393.952	17.39	0.2644	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,200.02080	2,306.952	17.39	0.7356	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			421.19310	376.755	17.48	0.2546	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,281.19310	2,389.755	17.48	0.7454	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			1.93230		1.94850			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			452.43240	378.946	16.38	0.3872	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			767.43240	855.946	16.38	0.6128	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			529.32340	446.766	16.12	0.4383	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			644.32340	723.766	16.12	0.5617	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			489.58970	411.622	16.25	0.4123	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			704.58970	788.622	16.25	0.5877	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			1.88950		1.91210			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.93350		1.95700			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			4.34830	3.490	27.99	0.0075	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,683.34830	3,908.490	27.99	0.9925	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			5.12340	4.125	27.38	0.0090	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,484.12340	3,709.125	27.38	0.9910	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			4.71510	3.791	27.68	0.0082	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,583.71510	3,808.791	27.68	0.9918	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			167.12640	133.839	17.87	0.1367	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,397.12640	2,598.839	17.87	0.8633	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			191.78820	150.974	17.58	0.1527	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,221.78820	2,415.974	17.58	0.8473	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			179.04080	142.110	17.73	0.1444	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,309.04080	2,507.110	17.73	0.8556	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			1.70260		1.72450			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.73460		1.75730			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.76370		1.78710			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			2.15410	1.569	30.86	0.0037	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,157.15410	4,375.569	30.86	0.9963	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			2.17050	1.599	31.48	0.0037	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,257.17050	4,475.599	31.48	0.9963	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			2.18910	1.630	32.10	0.0037	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,357.18910	4,575.630	32.10	0.9963	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			188.44520	153.475	20.58	0.1496	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,415.44520	2,607.475	20.58	0.8504	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			210.75240	171.916	20.27	0.1659	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,237.75240	2,425.916	20.27	0.8341	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			199.24150	162.392	20.43	0.1575	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,326.24150	2,516.392	20.43	0.8425	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			484.59630	421.649	19.08	0.2824	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,013.59630	2,184.649	19.08	0.7176	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			465.49240	405.117	19.22	0.2725	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,094.49240	2,268.117	19.22	0.7275	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			447.28160	387.851	19.33	0.2626	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,176.28160	2,350.851	19.33	0.7374	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			0.12670		0.12840			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12680		0.12840			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12660		0.12840			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			9.48050		9.58460			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.62170		9.72920			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.75550		9.86650			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			0.89390	0.602	21.47	0.0036	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,526.29390	1,630.102	21.47	0.9964	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.93720	0.629	21.35	0.0038	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,506.33720	1,610.129	21.35	0.9962	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.91520	0.615	21.41	0.0037	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,516.31520	1,620.115	21.41	0.9963	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			54.77520	40.045	16.27	0.0966	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,265.57520	1,358.345	16.27	0.9034	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			54.00720	39.379	16.29	0.0952	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,274.80720	1,367.679	16.29	0.9048	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			53.09260	38.724	16.30	0.0938	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,283.89260	1,377.024	16.30	0.9062	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			202.24560	172.990	15.27	0.2637	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			915.74560	997.490	15.27	0.7363	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			200.24190	171.239	15.29	0.2614	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			923.74190	1,005.739	15.29	0.7386	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			204.27080	174.762	15.25	0.2660	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			907.77080	989.262	15.25	0.7340	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			1.26560		1.27200			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.28420		1.29090			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30050		1.30760			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			1,480.00000	1,544.000		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			1,580.00000	1,644.000		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			1,680.00000	1,744.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,091.00000	1,158.000		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			891.00000	958.000		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			991.00000	1,058.000		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			524.00000	595.000		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			624.00000	695.000		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			724.00000	795.000		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			1.24790		1.25000			0.0000	0.00	0	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25090		1.25300			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25420		1.25620			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			1.06220		1.06130			0.0000	0.00	0	718
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06730		1.06640			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07240		1.07150			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,419
Total QUANTO € / \$												0.00	0	13,419
RAIN	On	13/03/2017	Foreign Exchange Future			22,121.18000		22,374.95000			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			9.32150		9.39770			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.49280		9.57070			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			0.86890	0.660	22.44	0.0038	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,593.16890	1,669.160	22.44	0.9962	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			0.84950	0.646	22.50	0.0037	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,603.14950	1,679.146	22.50	0.9963	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.83060	0.632	22.57	0.0037	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,613.13060	1,689.132	22.57	0.9963	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			83.15810	68.863	16.24	0.1530	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,022.45810	1,086.063	16.24	0.8470	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			81.89030	67.706	16.25	0.1508	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,031.19030	1,094.906	16.25	0.8492	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			80.63990	66.568	16.26	0.1487	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,039.93990	1,103.768	16.26	0.8513	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			3.59410		3.60800			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.56260		3.57710			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			0.04370	0.028	32.33	0.0004	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,252.04370	1,265.928	32.33	0.9996	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.04010	0.026	32.33	0.0003	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,262.04010	1,275.926	32.33	0.9997	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.03670	0.024	32.33	0.0003	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,272.03670	1,285.924	32.33	0.9997	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			11.95640	10.247	19.15	0.0619	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			694.85640	707.647	19.15	0.9381	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			11.68260	10.111	19.29	0.0608	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			704.58260	717.511	19.29	0.9392	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			11.41820	9.979	19.43	0.0598	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			714.31820	727.379	19.43	0.9402	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			1.32650		1.33580			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29760		1.29660			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27330		1.26290			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									1 247 853 193.10	96,831	979,740
Total Options									0.00	0	1,628,520
Grand Total:									1,247,853,193.10	96,831	2,608,260