



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: 27/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/03/2017 Foreign Exchange Future			12.73700		12.47650			0.0000	0.00	0	0
\$ / R On 29/03/2017 Foreign Exchange Future			12.74210		12.47650			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			12.74430		12.48080			0.0000	6,907,410.60	542	6,109
\$ / R On 03/04/2017 Foreign Exchange Future			12.75090		12.48720			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			12.76610		12.50180			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			12.76830		12.50390			0.0000	0.00	0	10
\$ / R On 12/04/2017 Foreign Exchange Future			12.77040		12.50600			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			12.77260		12.50810			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			12.78350		12.51850			0.0000	0.00	0	1,450
\$ / R On 20/04/2017 Foreign Exchange Future			12.78780		12.52270			0.0000	0.00	0	0
\$ / R On 21/04/2017 Foreign Exchange Future			12.79000		12.52480			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			12.79860		12.53310			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			12.80520		12.53940			0.0000	0.00	0	2,057
\$ / R On 02/05/2017 Foreign Exchange Future			12.81390		12.54780			0.0000	0.00	0	0
\$ / R On 04/05/2017 Foreign Exchange Future			12.81830		12.55200			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			12.83360		12.56660			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			12.86640		12.59800			0.0000	0.00	0	0
\$ / R On 31/05/2017 Foreign Exchange Future			12.87720		12.60850			0.0000	0.00	0	40
\$ / R On 19/06/2017 Foreign Exchange Future			12.91710		12.64780			0.0000	2,770,059,177.90	214,449	584,841
\$ / R On 28/06/2017 Foreign Exchange Future			12.93600		12.66640			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			12.94030		12.67060			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	12/07/2017	Foreign Exchange Future			12.96660		12.69560			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			12.98640		12.71430			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			12.99520		12.72260			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			12.99960		12.72680			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.00840		12.73510			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.03250		12.75800			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.07200		12.79550			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.11600		12.83720			0.0000	4,039,728.00	308	26,112
\$ / R	On	27/09/2017	Foreign Exchange Future			13.13570		12.85590			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.13790		12.85800			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.19210		12.90890			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.20070		12.91700			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.23750		12.95160			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.27000		12.98210			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.31330		13.02280			0.0000	812,004,793.60	60,992	47,003
\$ / R	On	22/12/2017	Foreign Exchange Future			13.32200		13.03100			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.43630		13.13750			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.44060		13.14160			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.50960		13.20580			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.59070		13.28140			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.62600		13.31420			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.63480		13.32240			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.70970		13.39230			0.0000	0.00	0	2,415
\$ / R	On	13/08/2018	Foreign Exchange Future			13.83320		13.50720			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.91040		13.57910			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.03610		13.69620			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.10450		13.75980			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.23900		13.88510			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.31170		13.95280			0.0000	0.00	0	0
Total \$ / R Future												3,593,011,110.10	276,291	674,552
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Put			644.07070	383.000	19.40	1.0000	0.00	0	0
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Call			0.57070	0.000	19.40	0.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			1,023.70950	758.635	31.92	0.9925	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			0.20950	0.735	31.92	0.0075	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,963.62090	2,697.929	72.10	0.9998	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.12090	0.029	72.10	0.0002	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			2,139.23500	1,875.795	40.56	0.9993	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			0.03500	0.095	40.56	0.0007	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Call			0.00000	100.898	17.56	0.4420	1,008,983.00	10,000	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	12.80	Put			0.00000	149.998	17.56	0.5580	1,499,983.00	10,000	10,000
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			659.40140	413.569	19.78	0.8607	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			6.60140	24.469	19.78	0.1393	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			8.42360	31.808	19.39	0.1748	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			601.22360	360.908	19.39	0.8252	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			747.53480	495.524	20.37	0.9020	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	03/04/2017	Foreign Exchange Option	13.23	Call			4.73480	16.424	20.37	0.0980	0.00	0	15,400
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Put			0.00000	122.486	17.57	0.3887	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	12.65	Call			0.00000	238.586	17.57	0.6113	7,157,577.00	30,000	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Put			0.00000	403.771	19.05	0.7496	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.10	Call			0.00000	69.871	19.05	0.2504	3,493,565.00	50,000	50,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			757.90510	528.891	19.74	0.8271	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			2.82420	12.186	22.93	0.0515	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			1,499.60340	1,240.943	24.72	0.9701	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			1.40340	7.043	24.72	0.0299	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			9.70510	44.991	19.74	0.1729	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Put			0.00000	326.857	18.59	0.6846	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.00	Call			0.00000	92.956	18.59	0.3154	2,788,695.00	30,000	30,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			1,003.19140	756.149	21.15	0.9081	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			4.99140	22.248	21.15	0.0919	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			1,251.02420	996.086	22.93	0.9485	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			1,438.01580	1,180.359	23.76	0.9640	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1.91580	8.659	23.76	0.0360	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			4,514.01420	4,249.639	37.71	0.9998	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.01420	0.039	37.71	0.0002	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			2.11530	8.994	23.28	0.0369	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			1,446.11530	1,188.594	23.28	0.9631	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			1,277.24250	1,022.861	22.25	0.9463	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			3.24250	13.262	22.25	0.0537	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			1,158.08390	907.247	21.52	0.9295	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			4.08390	17.647	21.52	0.0705	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put			519.90090	332.161	17.85	0.6696	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call			28.00090	104.761	17.85	0.3304	0.00	0	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			1,434.35720	1,177.202	22.75	0.9605	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			2.45720	9.802	22.75	0.0395	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			998.35040	755.568	20.29	0.8931	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			6.45040	28.168	20.29	0.1069	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,872.86720	1,610.623	22.37	0.9833	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			1.36720	4.123	22.37	0.0167	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			410.30690	245.496	15.81	0.5472	0.00	0	30,000
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			73.00690	173.296	15.81	0.4528	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,787.06430	1,524.669	20.43	0.9810	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			1.86430	4.669	20.43	0.0190	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,527.42020	2,262.559	21.98	0.9953	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			0.52020	1.159	21.98	0.0047	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			6.28820	24.879	18.85	0.0821	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			1,273.18820	1,026.279	18.85	0.9179	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			15.71040	49.431	17.90	0.1509	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			982.61040	750.831	17.90	0.8491	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			3,157.49670	2,891.960	25.01	0.9978	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.59670	0.560	25.01	0.0022	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			4,137.20090	3,871.975	31.69	0.9982	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		0.30090	0.575	31.69	0.0018	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		3.14170	12.578	19.80	0.0439	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		1,570.04170	1,313.978	19.80	0.9561	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		0.56280	1.342	21.85	0.0054	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		2,467.46280	2,202.741	21.85	0.9946	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,693.76820	1,436.514	19.93	0.9607	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		3.16820	11.714	19.93	0.0393	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Put		0.00000	349.840	15.75	0.6181	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	13.00	Call		0.00000	155.040	15.75	0.3819	310,079.20	2,000	2,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put		325.60320	188.275	14.52	0.4270	0.00	0	30,000
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call		153.40320	282.175	14.52	0.5730	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		1,119.26390	884.983	17.86	0.8558	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		21.26390	53.283	17.86	0.1442	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		995.04880	771.988	17.21	0.7973	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		41.64880	85.588	17.21	0.2027	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		975.67420	759.525	16.74	0.7500	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		73.67420	125.925	16.74	0.2500	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		3,375.17730	3,107.031	22.15	0.9909	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		3.17730	3.431	22.15	0.0091	0.00	0	60
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put		513.67820	350.815	14.90	0.5134	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call		192.17820	298.015	14.90	0.4866	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		9.09560	16.433	20.43	0.0341	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,881.29560	2,619.333	20.43	0.9659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		9.01320	16.211	20.44	0.0337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,891.21320	2,629.111	20.44	0.9663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		9.17930	16.659	20.42	0.0345	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Call		0.00000	362.172	14.71	0.5128	11,951,659.50	33,000	33,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Put		224.88250	138.179	13.84	0.2583	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Call		0.00000	881.533	13.37	0.8533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.10	Put		0.00000	64.433	13.37	0.1467	128,865.80	2,000	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Call		0.00000	438.504	14.43	0.5837	21,925.18	50	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.76	Put		0.00000	281.404	14.43	0.4163	14,070.18	50	50
\$ / R	On	19/06/2017	Foreign Exchange Option	12.92	Put		0.00000	365.072	14.71	0.4872	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call		346.14470	498.221	14.25	0.6330	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put		840.71100	644.484	15.84	0.6503	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call		148.51100	221.584	15.84	0.3497	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call		738.53410	965.034	13.22	0.8835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put		90.73410	47.934	13.22	0.1165	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	12.40	Call		472.68250	655.278	13.84	0.7417	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		697.50080	516.682	15.35	0.5855	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		857.04300	659.337	15.89	0.6569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		144.84300	216.437	15.89	0.3431	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call		563.28620	763.432	13.59	0.8011	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put		165.48620	96.332	13.59	0.1989	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put		348.34470	231.121	14.25	0.3670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		95.04940	145.012	16.78	0.2448	0.00	0	500

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	13.45	Put			931.65280	727.631	16.13	0.6857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			129.45280	194.731	16.13	0.3143	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			192.25400	283.584	15.27	0.4260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			674.45400	496.484	15.27	0.5740	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			185.30080	273.782	15.35	0.4145	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			139.51190	208.941	15.97	0.3332	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			255.10380	370.626	14.66	0.5215	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			507.30380	353.526	14.66	0.4785	707,052.80	2,000	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			1,236.34510	1,011.799	17.03	0.7789	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			84.14510	128.899	17.03	0.2211	0.00	0	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			1,147.24940	927.912	16.78	0.7552	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			96.21930	146.735	16.75	0.2473	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,368.40000	2,113.244	19.50	0.9396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			16.20000	30.344	19.50	0.0604	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			288.38630	418.193	14.49	0.5658	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			440.58630	301.093	14.49	0.4342	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			881.71190	681.841	15.97	0.6668	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			45.19870	75.367	18.14	0.1372	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,515.40490	2,258.275	19.77	0.9488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			13.20490	25.375	19.77	0.0512	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			973.84770	766.550	16.27	0.7008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			121.64770	183.650	16.27	0.2992	91,825.00	500	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			1,138.41930	919.634	16.75	0.7527	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			5.16950	6.528	21.14	0.0146	426,030.34	65,265	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			321.85450	464.941	14.35	0.6061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			384.05450	257.840	14.35	0.3939	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			54.18120	87.955	17.86	0.1575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,536.38120	1,300.855	17.86	0.8425	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,657.39870	1,418.267	18.14	0.8628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			6.82030	10.488	20.78	0.0226	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,762.36670	2,501.840	20.23	0.9611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			10.16670	18.940	20.23	0.0389	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			64.92390	102.105	17.53	0.1801	459,474.30	4,500	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,417.12390	1,185.005	17.53	0.8199	77,262,352.08	65,200	3,800
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,557.36950	3,289.428	21.14	0.9854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			32.34240	55.896	18.58	0.1053	0.00	0	42,178
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,358.23560	3,091.455	20.93	0.9813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			6.03560	8.555	20.93	0.0187	17,110.40	2,000	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			40.99300	69.059	18.27	0.1271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,723.19300	1,481.959	18.27	0.8729	1,481,958.90	1,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			3,209.02030	2,943.388	20.78	0.9774	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			5.57930	7.472	21.04	0.0165	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			77.32330	118.753	17.20	0.2058	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			1,299.52330	1,071.653	17.20	0.7942	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			3,218.96390	2,953.246	20.79	0.9777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			6.76390	10.346	20.79	0.0223	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,884.54240	1,638.796	18.58	0.8947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,402.45820	5,133.183	21.72	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			81.14410	124.442	17.10	0.2144	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			1,263.34410	1,037.342	17.10	0.7856	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			50.53410	83.096	17.98	0.1496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,582.73410	1,345.996	17.98	0.8504	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,457.77930	3,190.372	21.04	0.9835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			2.70770	3.214	21.70	0.0075	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			55.71140	89.985	17.81	0.1608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,517.91140	1,282.885	17.81	0.8392	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,617.14350	3,348.920	21.21	0.9865	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			4.94350	6.020	21.21	0.0135	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.25820	0.283	21.72	0.0008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,861.46370	2,599.785	20.41	0.9651	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			6,002.28230	5,732.986	21.72	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.08230	0.086	21.72	0.0003	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			47.12960	78.247	18.09	0.1418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,629.32960	1,391.147	18.09	0.8582	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			4,084.90770	3,816.114	21.70	0.9925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			2,261.03990	2,007.547	19.30	0.9318	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,502.41410	5,233.132	21.72	0.9993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.21410	0.232	21.72	0.0007	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			225.58260	330.088	14.92	0.4786	0.00	0	2,378
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			577.78260	412.988	14.92	0.5214	26,953,661.82	65,265	4,255
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			9.26370	16.885	20.41	0.0349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,871.37930	2,609.559	20.42	0.9655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			7.23380	11.534	20.70	0.0247	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			3,139.43380	2,874.434	20.70	0.9753	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			7,062.20990	6,792.909	21.72	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00990	0.009	21.72	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			18.83990	34.647	19.30	0.0682	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,579.44420	3,312.461	20.90	0.9823	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			5.84420	8.461	20.90	0.0177	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			974.49880	770.527	16.20	0.6847	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			140.89880	206.527	16.20	0.3153	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			1,145.33560	930.162	16.70	0.7347	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			115.93560	170.462	16.70	0.2653	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.47220	0.757	20.44	0.0019	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			106.61290	153.857	17.17	0.2297	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,361.01290	1,137.257	17.17	0.7703	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,284.87220	5,014.157	20.44	0.9981	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,910.64330	1,670.031	18.35	0.8540	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			64.94330	96.431	18.35	0.1460	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			264.54460	365.245	15.37	0.4470	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			741.94460	570.045	15.37	0.5530	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,667.09240	1,435.811	17.84	0.8118	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		89.69240	131.011	17.84	0.1882	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		974.71230	780.765	16.06	0.6407	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		201.51230	280.365	16.06	0.3593	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,810.22320	3,541.403	19.83	0.9792	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		7.02320	11.003	19.83	0.0208	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		1,154.90420	948.593	16.51	0.6917	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		170.00420	236.993	16.51	0.3083	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		1,178.18920	973.403	16.53	0.6839	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		186.18920	255.903	16.53	0.3161	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		974.27850	789.266	15.90	0.6022	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		269.77850	361.266	15.90	0.3978	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		4,061.27570	3,797.608	21.57	0.9583	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		16.77570	29.608	21.57	0.0417	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		560.22950	722.215	14.53	0.6299	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		473.02950	356.215	14.53	0.3701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		255.01270	336.926	16.32	0.3565	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		1,177.81270	980.926	16.32	0.6435	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,602.24030	3,338.012	20.73	0.9312	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,559.67820	4,291.965	21.86	0.9628	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		16.70650	27.701	21.86	0.0369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,569.50650	4,301.701	21.86	0.9631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		17.05150	28.230	21.86	0.0375	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,549.85150	4,282.230	21.86	0.9625	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call		145.12560	197.150	17.73	0.2249	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put		2,261.94330	2,019.699	18.47	0.8378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call		99.14330	135.699	18.47	0.1622	0.00	0	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call		411.54260	536.852	15.14	0.5140	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put		714.34260	560.852	15.14	0.4860	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		16.87820	27.964	21.86	0.0372	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put		500.82110	379.679	14.61	0.3853	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call		998.94340	1,226.711	13.67	0.8382	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put		161.74340	110.711	13.67	0.1618	0.00	0	7,602
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		973.82060	793.367	15.82	0.5826	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		311.02060	409.367	15.82	0.4174	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put		1,807.92560	1,581.150	17.73	0.7751	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		50.12720	68.355	20.03	0.0863	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put		1,546.43190	1,328.866	17.18	0.7284	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call		183.63190	244.866	17.18	0.2716	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		4,187.57020	3,923.070	21.77	0.9500	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		24.77020	39.071	21.77	0.0500	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call		538.02110	695.679	14.61	0.6147	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,781.35210	1,555.687	17.68	0.7707	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,978.13200	1,744.831	18.01	0.8014	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		125.33200	170.831	18.01	0.1986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		459.28230	597.597	14.91	0.5547	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		622.08230	481.597	14.91	0.4453	0.00	0	3,099

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	16.00	Put		3,212.92720	2,952.355	20.03	0.9137	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		8.84860	15.371	21.86	0.0219	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		336.02030	441.382	15.63	0.4428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		898.82030	725.382	15.63	0.5572	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		4,216.83970	3,952.479	21.82	0.9508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		24.03970	38.479	21.82	0.0492	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		148.55210	201.687	17.68	0.2293	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,563.55160	1,345.410	17.22	0.7317	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,992.99250	3,727.354	21.42	0.9446	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		30.19250	43.354	21.42	0.0554	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		987,162.80000	986,884.000	21.86	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	21.86	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		5,171.64860	4,899.371	21.86	0.9781	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		39.44030	54.012	20.73	0.0688	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		167.05100	224.952	17.42	0.2521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,649.85100	1,428.952	17.42	0.7479	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		256.94720	339.422	16.30	0.3587	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		1,169.74720	973.422	16.30	0.6413	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		180.75160	241.410	17.22	0.2683	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,300.72960	4,034.992	21.79	0.9494	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		26.62960	40.692	21.79	0.0506	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		974.10900	795.455	15.80	0.5745	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		330.00900	431.155	15.80	0.4255	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		744.53820	589.344	15.21	0.4902	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		422.53820	547.244	15.21	0.5098	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		2,061.45560	1,829.733	18.04	0.7814	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		160.35560	211.833	18.04	0.2186	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		979.37030	805.692	15.83	0.5495	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		396.37030	506.392	15.83	0.4505	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,566.16980	4,299.299	21.85	0.9435	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		33.16980	49.999	21.85	0.0565	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,349.21880	1,148.789	16.62	0.6355	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		320.81880	406.288	16.62	0.3645	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		983.60680	813.945	15.82	0.5269	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		465.70680	583.945	15.82	0.4731	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,798.93050	4,530.238	21.79	0.9374	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		41.03050	60.238	21.79	0.0626	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		71.06380	100.156	21.69	0.0936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,338.26380	4,076.856	21.69	0.9064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		0.00000	818.593	15.81	0.5142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		0.00000	631.893	15.81	0.4858	315,946.70	500	500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		70.56380	99.830	21.71	0.0933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,347.76380	4,086.530	21.71	0.9067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,099.34130	1,318.822	14.20	0.7806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		286.54130	215.522	14.20	0.2194	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call		0.00000	1,676.583	13.97	0.8659	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	11.75	Put			0.00000	113.283	13.97	0.1341	113,283.30	1,000	500
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			70.06700	99.193	21.71	0.0928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			4,357.26700	4,095.893	21.71	0.9072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			924.71110	1,121.531	14.43	0.7168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			401.91110	308.231	14.43	0.2832	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			637.37770	786.345	15.24	0.5704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			734.57770	593.045	15.24	0.4296	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			2,299.77450	2,065.084	18.28	0.7696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			202.57450	258.384	18.28	0.2304	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			3,336.21820	3,073.939	19.84	0.8618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			119.01820	147.239	19.84	0.1382	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			2,193.85250	1,962.765	18.12	0.7560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			216.65250	276.065	18.12	0.2440	552,129.80	2,000	3,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			684.65530	842.538	15.06	0.5985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			661.85530	529.238	15.06	0.4015	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			351.95240	438.221	16.84	0.3624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,479.15240	1,274.921	16.84	0.6376	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			4,224.52540	3,960.925	21.48	0.9024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			77.32540	104.225	21.48	0.0976	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			596.95800	737.967	15.40	0.5452	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			804.15800	654.667	15.40	0.4548	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			346.23840	431.122	16.89	0.3575	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,503.43840	1,297.822	16.89	0.6425	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			4,252.91400	3,989.883	21.53	0.9035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			75.71400	103.183	21.53	0.0965	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,242.95690	1,474.654	14.03	0.8230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			220.15690	161.354	14.03	0.1770	64,541.72	400	20,803
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			5,078.02420	4,806.495	21.71	0.9397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			40.82420	59.795	21.71	0.0603	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			363.72050	452.821	16.74	0.3725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,430.92050	1,229.521	16.74	0.6275	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			4,186.72320	3,922.343	21.41	0.9011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			79.52320	105.643	21.41	0.0989	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,893.13190	3,624.478	20.86	0.8895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			95.93190	117.778	20.86	0.1105	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			555.87480	688.644	15.58	0.5183	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			883.07480	725.344	15.58	0.4817	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			288.57750	363.221	17.43	0.3087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,765.77750	1,549.921	17.43	0.6913	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			4,290.81360	4,028.519	21.60	0.9048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			73.61360	101.819	21.60	0.0952	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			546.07830	676.894	15.63	0.5117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			903.27830	743.594	15.63	0.4883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			283.57620	357.528	17.48	0.3045	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,790.77620	1,574.228	17.48	0.6955	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,632.90420	3,366.952	20.39	0.8777	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	16.55	Call		105.70420	130.252	20.39	0.1223	6,773,088.40	52,000	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		131.18230	162.746	19.42	0.1524	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		3,108.38230	2,849.447	19.42	0.8476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		382.26870	475.774	16.59	0.3881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,359.46870	1,162.474	16.59	0.6119	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		5,033.27810	4,762.250	21.71	0.9363	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		44.27810	64.250	21.71	0.0637	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		986.70370	819.888	15.82	0.5118	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		517.70370	641.888	15.82	0.4882	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,506.28140	1,305.304	16.81	0.6066	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		443.78140	541.603	16.81	0.3934	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,489.95780	1,290.219	16.78	0.6022	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		451.55780	550.819	16.78	0.3978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		894.87190	1,067.291	15.05	0.6303	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		689.07190	557.691	15.05	0.3697	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,539.22120	2,300.773	18.42	0.7419	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		285.02120	350.373	18.42	0.2581	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		129.05270	171.793	21.37	0.1310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,423.98230	4,162.661	21.36	0.8686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,433.25270	4,172.193	21.37	0.8690	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		130.51560	172.728	21.34	0.1318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,414.71560	4,153.128	21.34	0.8682	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		866.70160	717.546	15.48	0.4291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		772.50160	927.146	15.48	0.5709	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		129.78230	172.261	21.36	0.1314	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,824.15950	2,578.061	18.80	0.7508	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		295.55950	358.761	18.80	0.2492	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,129.83560	1,906.346	17.85	0.6698	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		411.23560	497.046	17.85	0.3302	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,646.16410	1,442.903	17.06	0.5852	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		560.36410	668.903	17.06	0.4148	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,568.86790	1,370.323	16.92	0.5691	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		591.26790	705.123	16.92	0.4309	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		207.54900	260.654	21.35	0.1675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,525.24900	4,260.954	21.35	0.8325	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		209.47520	261.808	21.32	0.1683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,507.17520	4,242.108	21.32	0.8317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		856.78290	1,010.697	16.16	0.5470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,104.48290	940.997	16.16	0.4530	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		208.51000	261.229	21.34	0.1679	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,516.21000	4,251.529	21.34	0.8321	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,795.86670	1,589.646	17.33	0.5674	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		683.06670	802.846	17.33	0.4326	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		689.67180	807.267	17.59	0.4199	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,970.57180	1,756.867	17.59	0.5801	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		687.39480	804.611	17.60	0.4188	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	17/09/2018	Foreign Exchange Option	14.87	Put			1,978.29480	1,764.211	17.60	0.5812	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			691.96450	809.927	17.58	0.4211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,962.86450	1,749.527	17.58	0.5789	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,954.72660	1,743.518	17.55	0.5565	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			790.92660	919.618	17.55	0.4435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			792.34550	918.925	17.75	0.4321	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,112.54550	1,894.425	17.75	0.5679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			789.99720	916.225	17.76	0.4311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,120.19720	1,901.725	17.76	0.5689	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			794.70960	921.642	17.74	0.4331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,104.90960	1,887.142	17.74	0.5669	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,108.45920	1,891.579	17.72	0.5476	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			893.55920	1,030.579	17.72	0.4524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			896.00380	1,031.325	17.88	0.4423	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,263.20380	2,039.625	17.88	0.5577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			893.60450	1,028.594	17.89	0.4413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,270.80450	2,046.894	17.89	0.5587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			898.40370	1,034.066	17.87	0.4432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,255.60370	2,032.366	17.87	0.5568	0.00	0	0
Total \$ / R Option												143,593,858.42	428,730	1,150,452
Total \$ / R												3,736,604,968.52	705,021	1,825,004
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			12.91710		12.64780			0.0000	5,050,586.10	391	580
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.11600		12.83720			0.0000	0.00	0	7
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.31330		13.02280			0.0000	0.00	0	4
Total \$ / R MAXI Future												5,050,586.10	391	591
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			453.13380	512.364	21.33	0.0116	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			373,673.13380	346,802.364	21.33	0.9884	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			449.93000	505.538	21.34	0.0115	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			374,669.93000	347,795.538	21.34	0.9885	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			456.38700	519.285	21.32	0.0118	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			372,676.38700	345,809.285	21.32	0.9882	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			8,872.56260	12,162.128	18.69	0.1470	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			240,152.56260	215,562.128	18.69	0.8530	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			8,807.77450	12,074.134	18.71	0.1461	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			241,087.77450	216,474.134	18.71	0.8539	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			8,938.06950	12,250.626	18.68	0.1480	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			239,218.06950	214,650.626	18.68	0.8520	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			43,993.17030	54,779.938	16.20	0.4348	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			116,713.17030	98,449.938	16.20	0.5652	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			43,743.75610	54,469.098	16.22	0.4328	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			117,463.75610	99,139.098	16.22	0.5672	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			44,243.79300	55,092.666	16.18	0.4367	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			115,963.79300	97,762.666	16.18	0.5633	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 MAXI Option												0.00	0	0
Total \$ / R MAXI												5,050,586.10	391	591
£ / R	On	31/03/2017	Foreign Exchange Future			16.02570		15.57800			0.0000	32,051.40	2	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.06800		15.61870			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.10480		15.65420			0.0000	0.00	0	204
£ / R	On	28/04/2017	Foreign Exchange Future			16.11450		15.66330			0.0000	0.00	0	97
£ / R	On	19/06/2017	Foreign Exchange Future			16.27450		15.81830			0.0000	119,471,104.50	7,341	61,125
£ / R	On	18/09/2017	Foreign Exchange Future			16.56520		16.09490			0.0000	0.00	0	1,776
£ / R	On	18/12/2017	Foreign Exchange Future			16.85910		16.37250			0.0000	96,063,151.80	5,698	818
Total £ / R Future												215,566,307.70	13,041	64,351
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			2,602.07250	2,154.668	41.22	0.9981	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			0.07250	0.368	41.22	0.0019	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			1,420.57910	989.111	19.60	0.9121	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			9.27910	27.111	19.60	0.0879	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			8,325.80330	7,875.209	34.62	1.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.00330	0.010	34.62	0.0000	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			25.49140	72.035	17.92	0.1632	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			1,362.19140	957.535	17.92	0.8368	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.17200	0.168	23.64	0.0004	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			8,211.87200	7,755.668	23.64	0.9996	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.16980	0.166	23.64	0.0004	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			8,221.86980	7,765.666	23.64	0.9996	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.17430	0.171	23.64	0.0004	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			8,201.87430	7,745.671	23.64	0.9996	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			221.97270	313.843	17.71	0.2689	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			2,127.07270	1,748.643	17.71	0.7311	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			220.67400	312.139	17.72	0.2676	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			2,135.77400	1,756.939	17.72	0.7324	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			223.27990	315.558	17.69	0.2702	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			2,118.37990	1,740.358	17.69	0.7298	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			14.47380	23.245	22.04	0.0211	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,791.97380	8,314.145	22.04	0.9789	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			14.38750	23.114	22.04	0.0210	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,801.88750	8,324.014	22.04	0.9790	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			14.56060	23.378	22.04	0.0212	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,782.06060	8,304.278	22.04	0.9788	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												215,566,307.70	13,041	64,351
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11735		0.11421			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11965		0.11641			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12201		0.11866			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 ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			5.23040	4.290	21.72	0.0106	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,583.93040	3,269.090	21.72	0.9894	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.93630	0.595	21.72	0.0017	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,579.63630	4,265.395	21.72	0.9983	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.14620	0.068	21.72	0.0002	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,578.84620	5,264.868	21.72	0.9998	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			7.38020	10.876	19.62	0.0192	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,366.48020	4,046.076	19.62	0.9808	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			1.98040	2.961	19.62	0.0059	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,361.08040	5,038.161	19.62	0.9941	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			25.15250	36.223	19.62	0.0552	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,384.25250	3,071.423	19.62	0.9448	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,111.91880	1,354.279	14.22	0.8198	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			245.81880	153.379	14.22	0.1802	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			612.58770	763.380	15.98	0.5753	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			746.48770	562.480	15.98	0.4247	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			327.56650	414.281	17.42	0.3624	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,461.46650	1,213.381	17.42	0.6376	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	31/03/2017	Foreign Exchange Future			13.87240		13.48260			0.0000	13,872.40	1	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.91280		13.52170			0.0000	13,912.80	1	45
€ / R	On	28/04/2017	Foreign Exchange Future			13.93410		13.54230			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			14.11310		13.71500			0.0000	171,756,427.00	12,170	114,032
€ / R	On	18/09/2017	Foreign Exchange Future			14.39590		13.98550			0.0000	619,023.70	43	7,493
€ / R	On	18/12/2017	Foreign Exchange Future			14.68360		14.25820			0.0000	0.00	0	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			14.98100		14.53840			0.0000	0.00	0	654
Total € / R Future												172,403,235.90	12,215	123,733
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,737.43470	1,348.856	36.05	0.9926	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			0.03470	1.256	36.05	0.0074	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			1,281.25580	905.068	19.23	0.9291	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			2.95580	17.868	19.23	0.0709	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			370.17240	165.157	13.79	0.3985	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			112.47240	299.257	13.79	0.6015	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.81580	2.573	24.38	0.0051	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,475.81580	5,079.473	24.38	0.9949	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.80300	2.537	24.38	0.0050	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			609.97140	377.648	14.04	0.4853	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,485.80300	5,089.437	24.38	0.9950	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.82870	2.609	24.38	0.0052	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,465.82870	5,069.509	24.38	0.9948	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,557.54520	2,175.161	18.08	0.9440	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			12.54520	28.261	18.08	0.0560	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			214.97140	380.748	14.04	0.5147	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			5.57910	8.574	19.12	0.0134	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,490.07910	5,082.673	19.12	0.9866	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			5.51690	8.479	19.12	0.0133	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,500.01690	5,092.579	19.12	0.9867	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			5.64190	8.669	19.12	0.0135	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,480.14190	5,072.769	19.12	0.9865	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			112.69060	136.630	19.42	0.1219	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,914.49060	3,513.030	19.42	0.8781	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			112.45280	136.276	19.44	0.1215	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,924.25280	3,522.676	19.44	0.8785	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			112.92760	136.989	19.40	0.1222	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,904.72760	3,503.388	19.40	0.8778	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			15.32710	25.306	21.71	0.0261	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			7,167.12710	6,751.706	21.71	0.9739	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			812.65250	1,071.850	13.85	0.6781	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			554.45250	388.250	13.85	0.3219	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			2,338.58140	1,993.972	16.91	0.7547	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			206.78140	287.572	16.91	0.2453	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			1,029.79080	799.344	14.68	0.4471	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			714.72660	926.041	14.69	0.5511	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,036.32660	805.041	14.69	0.4489	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			711.27970	921.757	14.70	0.5493	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			1,042.87970	810.757	14.70	0.4507	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			718.19080	930.344	14.68	0.5529	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												172,403,235.90	12,215	159,733
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.82300		9.63200			0.0000	3,683,625.00	375	23,786
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.95950		9.76200			0.0000	0.00	0	1,725
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.09630		9.89070			0.0000	0.00	0	53
Total AU\$ / R Future												3,683,625.00	375	25,564
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			2.46740	2.897	18.18	0.0102	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,440.46740	2,249.897	18.18	0.9898	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			2.47610	2.914	18.07	0.0103	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,420.47610	2,229.915	18.07	0.9897	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			2.47170	2.906	18.13	0.0103	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,430.47170	2,239.906	18.13	0.9897	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			12.81860	15.885	15.86	0.0377	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,430.81860	2,236.385	15.86	0.9623	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			12.77870	15.810	15.90	0.0375	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,440.77870	2,246.310	15.90	0.9625	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			12.85950	15.961	15.82	0.0380	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,420.85950	2,226.461	15.82	0.9620	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			2,033.67510	1,844.461	14.56	0.8937	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			45.27260	62.004	14.53	0.1083	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			2,014.57260	1,825.704	14.53	0.8917	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			44.82060	61.380	14.55	0.1073	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			2,024.12060	1,835.080	14.55	0.8927	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			44.37510	60.761	14.56	0.1063	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,683,625.00	375	25,564
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.66200		9.46280			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.82380		9.61770			0.0000	98,238.00	10	10
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.98720		9.77250			0.0000	0.00	0	0
Total CAD/ R Future												98,238.00	10	30
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			3.84340	4.205	18.23	0.0145	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,281.04340	2,082.205	18.23	0.9855	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			3.83070	4.185	18.29	0.0144	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,291.03070	2,092.185	18.29	0.9856	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			3.85610	4.225	18.17	0.0146	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,271.05610	2,072.225	18.17	0.9854	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			36.43190	54.156	15.68	0.1100	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,708.73190	1,520.356	15.68	0.8900	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			35.96410	53.473	15.70	0.1087	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,718.26410	1,529.673	15.70	0.8913	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			36.90530	54.850	15.67	0.1112	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,699.20530	1,511.050	15.67	0.8888	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			191.72890	252.546	13.72	0.3440	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			959.22890	805.346	13.72	0.6560	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			189.85750	250.137	13.74	0.3413	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			967.35750	812.937	13.74	0.6587	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			193.62060	254.979	13.70	0.3467	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			951.12060	797.779	13.70	0.6533	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												98,238.00	10	30
CHF / R	On	19/06/2017	Foreign Exchange Future			13.20060		12.81300			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.48360		13.08310			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.77350		13.35740			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			15.07990	18.849	20.96	0.0369	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			3,082.07990	2,698.249	20.96	0.9631	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			15.04300	18.791	21.00	0.0367	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			3,092.04300	2,708.191	21.00	0.9633	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			15.11720	18.907	20.91	0.0371	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			3,072.11720	2,688.307	20.91	0.9629	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			76.53360	130.296	17.89	0.1573	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,383.43360	2,036.696	17.89	0.8427	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			75.87340	129.268	17.90	0.1562	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,392.77340	2,045.668	17.90	0.8438	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			77.20150	131.333	17.88	0.1584	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,374.10150	2,027.733	17.88	0.8416	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			457.16730	621.409	15.70	0.4718	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			1,129.76730	877.909	15.70	0.5282	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			454.54670	617.894	15.71	0.4698	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			1,137.14670	884.394	15.71	0.5302	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			459.80470	624.939	15.68	0.4739	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			1,122.40470	871.439	15.68	0.5261	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.87310		1.82750			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.89030		1.84260			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.90710		1.85680			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			10.10250	14.769	19.26	0.0235	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			4,335.10250	3,883.769	19.26	0.9765	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			10.55610	15.268	18.59	0.0249	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			4,135.55610	3,684.268	18.59	0.9751	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			10.31980	15.006	18.92	0.0242	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			4,235.31980	3,784.006	18.92	0.9758	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			109.64230	160.725	16.87	0.1483	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			3,183.64230	2,757.725	16.87	0.8517	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			103.93290	152.171	16.98	0.1411	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			3,277.93290	2,849.171	16.98	0.8589	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			115.72900	169.834	16.75	0.1559	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			3,089.72900	2,666.834	16.75	0.8441	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,407.28290	1,113.117	14.35	0.5312	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			546.72630	747.649	14.42	0.4526	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,478.72630	1,176.649	14.42	0.5474	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			520.72880	712.741	14.50	0.4368	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,552.72880	1,241.741	14.50	0.5632	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			575.28290	784.117	14.35	0.4688	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 Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.86460		1.82000			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			26.84770	81.527	16.03	0.1670	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			1,426.84770	1,035.527	16.03	0.8330	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			23.03680	70.010	16.24	0.1463	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			1,523.03680	1,124.010	16.24	0.8537	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			19.82080	60.107	16.45	0.1279	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,619.82080	1,214.107	16.45	0.8721	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.90450		1.85110			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			3,129.68710	2,599.041	17.02	0.9333	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			39.82810	42.544	17.37	0.0636	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			3,228.82810	2,697.544	17.37	0.9364	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			39.04460	41.178	17.71	0.0609	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			3,328.04460	2,796.178	17.71	0.9391	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			40.68710	44.041	17.02	0.0667	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.66600		1.63120			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.69380		1.65760			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72080		1.68270			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			16.79410	38.508	20.73	0.0566	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,304.79410	2,978.508	20.73	0.9434	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			15.09820	35.807	20.93	0.0527	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,403.09820	3,075.807	20.93	0.9473	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			13.57860	33.334	21.13	0.0492	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,501.57860	3,173.334	21.13	0.9508	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			121.84150	165.706	18.72	0.1534	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			3,045.84150	2,727.706	18.72	0.8466	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			115.40520	156.947	18.84	0.1460	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			3,139.40520	2,818.947	18.84	0.8540	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			128.70350	175.030	18.60	0.1612	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,952.70350	2,637.030	18.60	0.8388	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			574.72010	714.388	15.83	0.4439	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,447.72010	1,206.388	15.83	0.5561	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			550.34240	683.908	15.96	0.4285	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,523.34240	1,275.908	15.96	0.5715	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			600.40210	746.384	15.69	0.4597	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,373.40210	1,138.384	15.69	0.5403	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12380		0.12070			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12370		0.12080			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12370		0.12070			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.07700		8.86920			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.19800		8.98340			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.31870		9.09590			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			2.82700	3.067	17.07	0.0122	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			2,083.62700	1,876.067	17.07	0.9878	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			2.81840	3.053	17.13	0.0121	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			2,093.61840	1,886.053	17.13	0.9879	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			2.83570	3.081	17.01	0.0123	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			2,073.63570	1,866.081	17.01	0.9877	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,619.90560	1,416.741	14.30	0.9137	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			22.94970	34.150	14.31	0.0850	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,629.54970	1,426.150	14.31	0.9150	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			23.66670	35.341	14.29	0.0876	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,610.26670	1,407.341	14.29	0.9124	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			23.30560	34.741	14.30	0.0863	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			1,044.90810	930.071	20.36	0.5804	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			337.23790	444.611	20.34	0.4172	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			1,051.33790	935.911	20.34	0.5828	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			333.69440	440.470	20.32	0.4147	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			1,057.79440	941.770	20.32	0.5853	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			340.80810	448.772	20.36	0.4196	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / 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
PULA / R	On	19/06/2017	Foreign Exchange Future			1.26410		1.24190			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27920		1.25600			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29390		1.26990			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,381.00000	1,159.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,481.00000	1,259.000		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			1,581.00000	1,359.000		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			1,140.00000	908.000		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			1,240.00000	1,008.000		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			1,040.00000	808.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			501.00000	261.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			301.00000	61.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			401.00000	161.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25990		1.25070			0.0000	62,995.00	50	4,098
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.26300		1.25380			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.26630		1.25720			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												62,995.00	50	4,098
Total QUANTO £ / \$												62,995.00	50	4,098
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.09260		1.08440			0.0000	81,945.00	75	33,325
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.09760		1.08940			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.10290		1.09490			0.0000	0.00	0	0
Total QUANTO € / \$ Future												81,945.00	75	33,325
Total QUANTO € / \$												81,945.00	75	33,325
RAIN	On	19/06/2017	Foreign Exchange Future			21,936.78000		21,371.87000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Future			9.27790		9.04160			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			7.29980	14.845	15.73	0.0519	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			1,485.69980	1,256.945	15.73	0.9481	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			7.16610	14.536	15.76	0.0509	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			1,495.56610	1,266.636	15.76	0.9491	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			7.43640	15.160	15.70	0.0529	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			1,475.83640	1,247.260	15.70	0.9471	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Future			3.48840		3.41350			0.0000	0.00	0	19,800
Total TRY / R Future									0.00	0	19,800
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			2.61170	2.893	20.64	0.0232	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			859.11170	784.493	20.64	0.9768	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			2.58950	2.864	20.80	0.0228	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			869.08950	794.464	20.80	0.9772	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			2.63470	2.924	20.47	0.0235	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			849.13470	774.524	20.47	0.9765	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	19,800
ZMW / R On 19/06/2017 Foreign Exchange Future			1.31310		1.29000			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.29250		1.28090			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.27380		1.25140			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3,989,958,042.80	302,448	952,958
Total Options									143,593,858.42	428,730	1,186,452
Grand Total:									4,133,551,901.22	731,178	2,139,410