



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/11/2016 Foreign Exchange Future			13.54410		13.82960			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			13.54410		13.82960			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.55510		13.84360			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.56320		13.85190			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.57660		13.86570			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.57930		13.86850			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.58200		13.87120			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.61150		13.90160			0.0000	0.00	0	6,970
\$ / R On 06/12/2016 Foreign Exchange Future			13.63360		13.92440			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.65070		13.94180			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.65350		13.94470			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			13.65630		13.94760			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.65920		13.95050			0.0000	0.00	0	82
\$ / R On 19/12/2016 Foreign Exchange Future			13.67050		13.96200			0.0000	1,057,454,186.50	77,353	405,318
\$ / R On 21/12/2016 Foreign Exchange Future			13.67620		13.96780			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			13.69890		13.99100			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			13.71570		14.00820			0.0000	0.00	0	2,000
\$ / R On 13/01/2017 Foreign Exchange Future			13.73940		14.03250			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			13.75260		14.04600			0.0000	0.00	0	0
\$ / R On 23/01/2017 Foreign Exchange Future			13.76570		14.05950			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.77100		14.06490			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	27/01/2017	Foreign Exchange Future			13.77620		14.07030			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			13.78680		14.08110			0.0000	0.00	0	17
\$ / R	On	13/03/2017	Foreign Exchange Future			13.89630		14.19350			0.0000	11,047,558.50	795	105,421
\$ / R	On	12/04/2017	Foreign Exchange Future			13.97650		14.27580			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.00060		14.30050			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.01120		14.31140			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.15920		14.46270			0.0000	1,628,308.00	115	150,285
\$ / R	On	12/07/2017	Foreign Exchange Future			14.22110		14.52600			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.24530		14.55080			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.40350		14.59530			0.0000	0.00	0	4,150
\$ / R	On	23/10/2017	Foreign Exchange Future			14.49730		14.60560			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.69970		14.81360			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.04690		15.21100			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.39420		15.60840			0.0000	0.00	0	70
Total \$ / R Future												1,070,130,053.00	78,263	681,716
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			230.67520	42.023	27.32	0.3318	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			31.07520	127.923	27.32	0.6682	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			136.48030	20.368	30.63	0.1754	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			56.88030	226.268	30.63	0.8246	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Call			167.27510	32.270	23.74	0.2340	0.00	0	10,000
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Put			57.67510	208.170	23.74	0.7660	0.00	0	10,000
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			67.16520	13.083	27.31	0.1015	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			137.56520	368.983	27.31	0.8985	0.00	0	700
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			7.94020	1.469	29.21	0.0082	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,114.34020	1,396.369	29.21	0.9918	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			0.50220	0.071	39.20	0.0004	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,456.90220	2,744.971	39.20	0.9996	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			0.46030	0.075	40.10	0.0004	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,516.86030	2,804.975	40.10	0.9996	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			128.34690	45.891	23.66	0.1657	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			376.44690	582.691	23.66	0.8343	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			63.29260	19.627	25.16	0.0783	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			611.39260	856.427	25.16	0.9217	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			198.75410	80.729	22.83	0.2643	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			246.85410	417.529	22.83	0.7357	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			160.35760	61.097	23.25	0.2105	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			308.45760	497.897	23.25	0.7895	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			23.81360	6.801	27.49	0.0290	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			971.91360	1,243.601	27.49	0.9710	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			114.51120	39.676	23.87	0.1463	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			412.61120	626.476	23.87	0.8537	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			90.71250	29.535	24.28	0.1134	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			488.81250	716.335	24.28	0.8866	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			361.38670	175.713	21.58	0.4769	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			109.48670	212.513	21.58	0.5231	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	10/11/2016	Foreign Exchange Option	13.75	Call		271.32440	120.553	22.21	0.3618	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put		169.42440	307.353	22.21	0.6382	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call		245.01330	105.732	22.41	0.3271	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put		193.11330	342.532	22.41	0.6729	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		378.51400	208.189	21.26	0.4723	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		142.81400	261.589	21.26	0.5277	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		260.18500	136.255	22.01	0.3369	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		251.68500	416.955	22.01	0.6631	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		663.01150	431.004	20.41	0.7145	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		51.81150	109.005	20.41	0.2855	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		8.69120	3.298	28.01	0.0119	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,737.49120	2,021.298	28.01	0.9881	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		1.91070	1.619	40.11	0.0045	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,220.71070	3,509.619	40.11	0.9955	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,103.73160	1,814.149	22.18	0.9908	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		2.13160	2.649	22.18	0.0092	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		542.89570	351.978	19.55	0.5710	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		141.29570	240.478	19.55	0.4290	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.21200	0.081	36.16	0.0002	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,498.61200	5,788.581	36.16	0.9998	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call		537.32870	360.362	20.13	0.5282	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put		212.92870	326.762	20.13	0.4718	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call		217.03510	133.354	22.35	0.2437	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put		642.63510	849.754	22.35	0.7563	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		152.82570	93.497	23.00	0.1701	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		961.02570	1,192.797	23.00	0.8299	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		243.34960	155.603	21.91	0.2603	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		668.64960	872.103	21.91	0.7397	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,333.50350	1,063.927	18.58	0.8909	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		25.90350	47.627	18.58	0.1091	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,324.27340	1,055.195	18.58	0.8885	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		26.67340	48.895	18.58	0.1115	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,315.06220	1,046.489	18.59	0.8861	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		27.46220	50.189	18.59	0.1139	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call		413.46590	280.518	21.19	0.4029	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put		412.96590	571.318	21.19	0.5971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		4.50420	1.470	27.91	0.0035	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,142.50420	4,430.970	27.91	0.9965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		4.40140	1.419	27.91	0.0034	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,162.40140	4,450.919	27.91	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		2.84780	0.845	27.91	0.0021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,450.84780	4,740.345	27.91	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		2.67530	0.786	27.91	0.0020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,490.67530	4,780.286	27.91	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		1.32700	0.349	27.91	0.0009	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,929.32700	5,219.849	27.91	0.9991	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	19/12/2016	Foreign Exchange Option	18.98	Call			1.14630	0.295	27.91	0.0008	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,019.14630	5,309.795	27.91	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1.10940	0.284	27.91	0.0008	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,039.10940	5,329.784	27.91	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.86700	0.213	27.91	0.0006	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,188.86700	5,479.713	27.91	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.73450	0.176	27.91	0.0005	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,288.73450	5,579.676	27.91	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.34320	0.073	27.91	0.0002	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,738.34320	6,029.573	27.91	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.31490	0.066	27.91	0.0002	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,788.31490	6,079.566	27.91	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.28400	0.059	27.91	0.0002	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,848.28400	6,139.559	27.91	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.22270	0.044	27.91	0.0001	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,988.22270	6,279.544	27.91	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.17740	0.034	27.91	0.0001	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,118.17740	6,409.534	27.91	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.15410	0.029	27.91	0.0001	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,198.15410	6,489.529	27.91	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.12020	0.022	27.91	0.0001	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,338.12020	6,629.522	27.91	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.10810	0.019	27.91	0.0001	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,398.10810	6,689.519	27.91	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.04880	0.008	27.91	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,838.04880	7,129.508	27.91	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.04060	0.006	27.91	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,938.04060	7,229.506	27.91	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.03380	0.005	27.91	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,038.03380	7,329.505	27.91	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.02170	0.003	27.91	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,278.02170	7,569.503	27.91	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.01940	0.003	27.91	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,338.01940	7,629.503	27.91	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00070	0.000	27.91	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,048.00070	9,339.500	27.91	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	27.91	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,978.00000	13,269.500	27.91	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,170.61580	1,880.712	20.92	0.9749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			8.61580	10.212	20.92	0.0251	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,486.96210	1,211.564	18.80	0.9088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			24.96210	41.064	18.80	0.0912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,402.09620	1,132.022	18.84	0.8902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			30.09620	51.522	18.84	0.1098	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,257.43320	995.643	18.90	0.8512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			45.43320	75.143	18.90	0.1488	0.00	0	25,850

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,042.97140	798.784	19.05	0.7750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		80.97140	128.284	19.05	0.2250	0.00	0	169,885
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		868.80230	647.636	19.38	0.6941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		126.80230	197.136	19.38	0.3059	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		817.35590	603.708	19.48	0.6668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		145.35590	223.208	19.48	0.3332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		810.22250	597.599	19.50	0.6629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		148.22250	227.099	19.50	0.3371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		803.12500	591.533	19.52	0.6589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		151.12500	231.033	19.52	0.3411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		782.06350	573.586	19.56	0.6470	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		160.06350	243.086	19.56	0.3530	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		775.11990	567.688	19.58	0.6431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		163.11990	247.188	19.58	0.3569	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call		740.97590	538.829	19.65	0.6231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put		178.97590	268.329	19.65	0.3769	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		675.61810	484.260	19.80	0.5829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		213.61810	313.760	19.80	0.4171	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call		585.02190	410.181	20.03	0.5228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put		273.02190	389.681	20.03	0.4772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		556.81900	388.773	20.17	0.5031	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		294.81900	418.273	20.17	0.4969	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		529.61170	368.349	20.31	0.4838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		317.61170	447.849	20.31	0.5162	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		519.00590	360.448	20.36	0.4761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		327.00590	459.948	20.36	0.5239	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		409.36760	280.006	21.00	0.3932	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		447.36760	609.506	21.00	0.6068	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		389.06460	264.880	21.14	0.3765	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		477.06460	644.379	21.14	0.6235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		377.31910	256.177	21.22	0.3667	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		495.31910	665.677	21.22	0.6333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		373.47380	253.336	21.25	0.3634	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		501.47380	672.836	21.25	0.6366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		369.66580	250.528	21.28	0.3602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		507.66580	680.028	21.28	0.6398	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		362.15250	244.997	21.33	0.3539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		520.15250	694.497	21.33	0.6461	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		340.43650	229.097	21.50	0.3354	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		558.43650	738.597	21.50	0.6646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		333.46660	224.022	21.56	0.3294	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		571.46660	753.522	21.56	0.6706	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		323.25670	216.613	21.64	0.3205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		591.25670	776.113	21.64	0.6795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		316.61210	211.805	21.69	0.3147	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		604.61210	791.305	21.69	0.6853	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			880.45890	1,097.351	22.73	0.7803	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			205.82140	133.250	22.81	0.2134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			903.82140	1,122.750	22.81	0.7866	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			199.36760	128.806	22.89	0.2073	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			927.36760	1,148.306	22.89	0.7927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			197.26110	127.360	22.91	0.2053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			935.26110	1,156.860	22.91	0.7947	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			177.37500	113.773	23.18	0.1862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,015.37500	1,243.273	23.18	0.8138	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			173.64480	111.240	23.24	0.1825	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,031.64480	1,260.740	23.24	0.8175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			166.41930	106.348	23.34	0.1755	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,064.41930	1,295.848	23.34	0.8245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			157.81260	100.547	23.48	0.1671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,105.81260	1,340.047	23.48	0.8329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			146.51790	92.975	23.67	0.1559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,164.51790	1,402.475	23.67	0.8441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			143.44450	90.923	23.72	0.1528	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,181.44450	1,420.423	23.72	0.8472	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			129.04120	80.899	23.95	0.1380	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,267.04120	1,510.399	23.95	0.8620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			116.12890	72.000	24.18	0.1245	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,354.12890	1,601.500	24.18	0.8755	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			114.91520	71.167	24.20	0.1232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,362.91520	1,610.667	24.20	0.8768	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			106.77410	65.609	24.36	0.1146	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,424.77410	1,675.109	24.36	0.8854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			93.91360	57.099	24.63	0.1012	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,531.91360	1,786.599	24.63	0.8988	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			85.98520	52.072	24.82	0.0931	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,603.98520	1,861.572	24.82	0.9069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			84.11190	50.888	24.86	0.0912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,622.11190	1,880.388	24.86	0.9088	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			77.87560	46.965	25.02	0.0848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,685.87560	1,946.465	25.02	0.9152	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			69.01640	41.430	25.27	0.0757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,787.01640	2,050.930	25.27	0.9243	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			60.52890	36.171	25.54	0.0668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,898.52890	2,165.671	25.54	0.9332	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			59.87240	35.767	25.57	0.0661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,907.87240	2,175.267	25.57	0.9339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			57.31980	34.195	25.66	0.0634	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,945.31980	2,213.695	25.66	0.9366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			56.69960	33.813	25.68	0.0628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,954.69960	2,223.314	25.68	0.9372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			48.71480	28.928	26.00	0.0543	0.00	0	52,443

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,086.71480	2,358.429	26.00	0.9457	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		43.27330	25.625	26.25	0.0485	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,191.27330	2,465.125	26.25	0.9515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		39.30030	23.225	26.46	0.0443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,277.30030	2,552.725	26.46	0.9557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		34.96380	20.620	26.71	0.0396	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,382.96380	2,660.120	26.71	0.9604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		31.79650	18.726	26.91	0.0362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,469.79650	2,748.226	26.91	0.9638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		29.54630	16.987	26.96	0.0332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,537.54630	2,816.487	26.96	0.9668	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		27.75380	15.618	27.01	0.0307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,595.75380	2,875.118	27.01	0.9693	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		27.18290	15.185	27.02	0.0300	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,615.18290	2,894.685	27.02	0.9700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		23.52510	12.465	27.13	0.0251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,751.52510	3,031.965	27.13	0.9749	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		21.86120	11.287	27.18	0.0229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,819.86120	3,100.787	27.18	0.9771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		21.60200	11.128	27.19	0.0227	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,829.60200	3,110.628	27.19	0.9773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		20.11070	10.217	27.23	0.0210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,888.11070	3,169.717	27.23	0.9790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		18.28120	9.115	27.29	0.0189	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,966.28120	3,248.615	27.29	0.9811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		17.43030	8.608	27.32	0.0179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		3,005.43030	3,288.108	27.32	0.9821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		17.22370	8.485	27.33	0.0177	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		3,015.22370	3,297.985	27.33	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		16.42240	8.012	27.36	0.0168	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,054.42240	3,337.512	27.36	0.9832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		10.33530	4.560	27.64	0.0100	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,438.33530	3,724.060	27.64	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		9.07580	3.885	27.72	0.0086	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,547.07580	3,833.385	27.72	0.9914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		8.96940	3.829	27.73	0.0085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,556.96940	3,843.329	27.73	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		7.51820	3.076	27.84	0.0070	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,705.51820	3,992.576	27.84	0.9930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		7.25820	2.944	27.87	0.0067	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,735.25820	4,022.444	27.87	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		7.00750	2.817	27.89	0.0064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,765.00750	4,052.317	27.89	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		5.05630	1.752	27.91	0.0042	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,043.05630	4,331.252	27.91	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		4.88370	1.662	27.91	0.0040	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	19/12/2016	Foreign Exchange Option	18.03	Put			4,072.88370	4,361.162	27.91	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			4.71720	1.577	27.91	0.0038	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,102.71720	4,391.077	27.91	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			300.55340	200.240	21.83	0.3006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			638.55340	829.740	21.83	0.6994	1,717,562.42	2,070	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			291.28600	193.602	21.92	0.2923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			659.28600	853.101	21.92	0.7077	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			288.25840	191.438	21.94	0.2896	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			666.25840	860.938	21.94	0.7104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			273.55590	180.918	22.08	0.2764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			701.55590	900.418	22.08	0.7236	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			270.70340	178.880	22.11	0.2738	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			708.70340	908.380	22.11	0.7262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			256.85600	169.029	22.24	0.2612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			744.85600	948.529	22.24	0.7388	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			243.69250	159.719	22.38	0.2490	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			781.69250	989.219	22.38	0.7510	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			241.13800	157.919	22.40	0.2467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			789.13800	997.419	22.40	0.7533	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			219.29950	142.613	22.64	0.2262	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			857.29950	1,072.113	22.64	0.7738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			212.45890	137.851	22.73	0.2197	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			340.14710	230.129	21.52	0.3315	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			582.34710	763.929	21.52	0.6685	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			294.30750	200.847	21.72	0.2825	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			763.30750	961.947	21.72	0.7175	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			439.49390	313.010	20.55	0.3915	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			531.29390	697.310	20.55	0.6085	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			543.61540	399.468	20.02	0.4508	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			461.11540	610.068	20.02	0.5492	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			83.05050	56.187	25.09	0.0830	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,220.55050	2,486.787	25.09	0.9170	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			429.28690	314.196	20.66	0.3656	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			663.28690	841.596	20.66	0.6344	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			533.50220	398.857	20.03	0.4317	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			534.00220	693.157	20.03	0.5683	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			525.96490	394.203	20.13	0.4236	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			561.06490	723.204	20.13	0.5764	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			129.82210	91.455	24.03	0.1213	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,954.92210	2,210.455	24.03	0.8787	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			420.23240	312.095	20.81	0.3486	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			759.93240	945.894	20.81	0.6514	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			675.96220	513.247	19.45	0.5118	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			405.66220	537.047	19.45	0.4882	0.00	0	1,000
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			603.02610	458.054	19.76	0.4639	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			501.92610	651.254	19.76	0.5361	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	Call			1,028.68550	835.629	18.73	0.6227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			335.18550	439.329	18.73	0.3773	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			886.67140	711.873	19.12	0.5594	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			443.17140	565.573	19.12	0.4406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			715.81950	567.813	19.73	0.4750	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			622.31950	771.513	19.73	0.5250	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			632.76520	499.275	20.11	0.4304	99,854.92	200	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			739.26520	902.975	20.11	0.5696	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			595.14230	468.173	20.30	0.4093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			801.64230	971.873	20.30	0.5907	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			510.49830	399.052	20.78	0.3600	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			966.99830	1,152.752	20.78	0.6400	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			360.19120	279.215	21.96	0.2659	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,396.69120	1,612.915	21.96	0.7341	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			337.75550	260.978	22.17	0.2509	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,484.25550	1,704.678	22.17	0.7491	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			335.79330	259.322	22.18	0.2495	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,492.29330	1,713.022	22.18	0.7505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			333.84700	257.674	22.20	0.2482	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,500.34700	1,721.374	22.20	0.7518	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			311.45050	238.778	22.40	0.2325	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,597.95050	1,822.478	22.40	0.7675	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			273.62150	207.922	22.76	0.2062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,780.12150	2,011.622	22.76	0.7938	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			267.07150	202.797	22.83	0.2018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,813.57150	2,046.497	22.83	0.7982	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			257.56220	195.368	22.92	0.1953	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,864.06220	2,099.068	22.92	0.8047	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			200.52320	151.123	23.62	0.1554	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,227.02320	2,474.823	23.62	0.8446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			147.72810	111.621	24.54	0.1177	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,704.22810	2,965.322	24.54	0.8823	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			128.49970	101.164	25.23	0.1061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,934.99970	3,204.864	25.23	0.8939	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			113.02940	90.356	26.09	0.0941	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,229.52940	3,504.056	26.09	0.9059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			78.60660	54.191	28.13	0.0573	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,315.10660	4,587.891	28.13	0.9427	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			78.38970	53.790	28.13	0.0569	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,324.88970	4,597.490	28.13	0.9431	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			53.08370	35.265	28.13	0.0394	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,859.58370	5,138.965	28.13	0.9606	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			40.36480	26.303	28.13	0.0304	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,226.86480	5,510.003	28.13	0.9696	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			9.88060	5.847	28.13	0.0079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,056.38060	7,349.547	28.13	0.9921	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	21.42	Call		8.57770	5.029	28.13	0.0069	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,235.07770	7,528.728	28.13	0.9931	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,050.78670	1,774.571	17.91	0.8958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		57.28670	78.271	17.91	0.1042	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		0.00000	1,518.553	17.86	0.8500	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		0.00000	122.253	17.86	0.1500	183,378.90	1,500	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,375.76430	1,140.801	18.14	0.7465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		182.26430	244.500	18.14	0.2535	0.00	0	91,132
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		181.11100	143.470	24.65	0.1328	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		2,925.31100	3,186.970	24.65	0.8672	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		898.56850	732.062	19.32	0.5316	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		572.76850	705.562	19.32	0.4684	0.00	0	1,000
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		770.72370	625.932	19.90	0.4635	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		780.22370	935.332	19.90	0.5365	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		242.22030	188.823	23.74	0.1657	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,600.82030	2,847.623	23.74	0.8343	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		1,020.79690	842.341	19.01	0.5718	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		509.39690	631.141	19.01	0.4282	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		874.40460	715.087	19.50	0.5084	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		663.00460	803.887	19.50	0.4916	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		532.65940	428.599	21.19	0.3384	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,281.25940	1,477.399	21.19	0.6616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		1,030.83540	865.745	19.50	0.5272	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		748.13540	886.545	19.50	0.4728	2,482,324.88	2,800	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,008.62920	846.133	19.58	0.5183	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		775.92920	916.933	19.58	0.4817	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		583.80370	481.951	21.60	0.3297	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,621.10370	1,822.751	21.60	0.6703	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		581.39400	479.928	21.61	0.3285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,628.69400	1,830.728	21.61	0.6715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,062.75180	893.936	19.39	0.5397	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		710.05180	844.736	19.39	0.4603	4,814,996.34	5,700	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		576.61410	475.909	21.65	0.3262	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,643.91410	1,846.709	21.65	0.6738	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		520.62340	426.672	22.00	0.2974	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,837.92340	2,047.472	22.00	0.7026	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		756.27660	626.992	20.59	0.4109	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,183.57660	1,357.792	20.59	0.5891	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		456.32890	371.778	22.44	0.2643	520,489.76	1,400	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,093.62890	2,312.578	22.44	0.7357	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		427.17360	347.459	22.67	0.2492	990,258.15	2,850	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,224.47360	2,448.259	22.67	0.7508	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		579.00040	477.912	21.63	0.3273	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,636.30040	1,838.711	21.63	0.6727	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		230.36350	193.053	25.92	0.1414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,817.66350	4,083.853	25.92	0.8586	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	18.15	Call			224.73570	188.500	26.13	0.1378	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,912.03570	4,179.300	26.13	0.8622	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			504.10040	412.112	22.11	0.2888	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,901.40040	2,112.912	22.11	0.7112	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			200.22970	156.822	26.67	0.1165	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,387.52970	4,647.622	26.67	0.8835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			124.21590	90.269	26.67	0.0731	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,371.51590	5,641.069	26.67	0.9269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			353.41250	286.305	23.32	0.2099	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,620.71250	2,857.105	23.32	0.7901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,727.71960	1,489.793	18.04	0.7476	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			265.01960	330.593	18.04	0.2524	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,200.32680	1,016.049	18.96	0.5915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			567.62680	686.849	18.96	0.4085	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,179.67640	997.642	19.02	0.5840	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			586.97640	708.442	19.02	0.4160	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,213.84070	1,037.299	19.12	0.5794	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			637.84070	766.199	19.12	0.4206	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			270.12760	231.557	25.51	0.1597	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,724.12760	3,990.457	25.51	0.8403	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			969.86650	819.388	19.88	0.4820	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			979.06650	1,134.088	19.88	0.5180	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			428.01940	386.418	23.57	0.2311	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,202.71940	3,352.918	23.57	0.7689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			426.74810	385.488	23.59	0.2305	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,211.44810	3,361.988	23.59	0.7695	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			368.26320	334.960	24.73	0.1995	786,486.08	2,348	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,772.96320	3,931.460	24.73	0.8005	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			579.08930	523.334	22.28	0.3031	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,383.78930	2,519.834	22.28	0.6969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			509.48310	459.409	22.80	0.2704	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,714.18310	2,855.909	22.80	0.7296	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.02	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,404.70000	985,596.500	26.02	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,458.22240	1,333.991	18.58	0.6365	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			622.92240	690.491	18.58	0.3635	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,233.14740	1,126.584	19.28	0.5641	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			857.84740	943.084	19.28	0.4359	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			425.48620	384.558	23.61	0.2300	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,220.18620	3,371.058	23.61	0.7700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,097.23000	1,948.663	17.49	0.7952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			251.93000	295.163	17.49	0.2048	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,928.26080	1,783.982	17.88	0.7563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			332.96080	380.482	17.88	0.2437	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			474.32490	427.182	23.09	0.2534	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,909.02490	3,053.682	23.09	0.7466	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	13.75	Call			1,463.83990	1,338.922	18.56	0.6381	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			618.53990	685.422	18.56	0.3619	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,189.86260	1,086.285	19.43	0.5490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			914.56260	1,002.785	19.43	0.4510	0.00	0	110
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,058.90890	1,006.550	20.03	0.4965	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,263.30890	1,319.250	20.03	0.5035	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			631.95990	602.953	23.28	0.2967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,118.35990	3,203.253	23.28	0.7033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			630.39250	601.438	23.29	0.2960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,126.79250	3,211.738	23.29	0.7040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			892.01940	853.620	21.70	0.4006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,078.41940	2,153.920	21.70	0.5994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			633.53840	604.479	23.26	0.2973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,109.93840	3,194.779	23.26	0.7027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			862.28660	817.804	23.48	0.3411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,151.28660	3,270.903	23.48	0.6589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			860.44780	816.074	23.49	0.3405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,159.44780	3,279.173	23.49	0.6595	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			864.13770	819.539	23.47	0.3418	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,143.13770	3,262.639	23.47	0.6582	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,185.09980	3,332.686	23.58	0.6222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,101.43110	1,034.956	23.59	0.3772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,193.03110	3,340.756	23.59	0.6228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,099.36820	1,033.031	23.60	0.3766	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,200.96820	3,348.832	23.60	0.6234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,594.62890	2,444.342	18.94	0.7328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			626.22890	690.142	18.94	0.2672	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,103.49980	1,036.886	23.58	0.3778	0.00	0	0
Total \$ / R Option												11,595,351.45	18,868	2,427,987
Total \$ / R												1,081,725,404.45	97,131	3,109,703
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.67050		13.96200			0.0000	533,149.50	39	352
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.89630		14.19350			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.15920		14.46270			0.0000	0.00	0	56
Total \$ / R MAXI Future												533,149.50	39	499
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			14,497.28470	9,194.259	23.69	0.1544	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			117,297.28470	141,144.259	23.69	0.8456	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			14,344.44670	9,092.246	23.72	0.1528	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			118,144.44670	142,042.246	23.72	0.8472	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			14,193.25870	8,986.610	23.74	0.1513	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			118,993.25870	142,936.610	23.74	0.8487	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			293,499.97090	320,486.403	25.23	0.8939	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			12,779.43180	10,078.149	25.26	0.1057	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			294,429.43180	321,448.149	25.26	0.8943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			12,921.15050	10,155.062	25.21	0.1066	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			292,571.15050	319,525.062	25.21	0.8934	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			12,849.97090	10,116.403	25.23	0.1061	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			40,838.68920	33,183.544	22.82	0.2393	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			231,568.68920	254,263.544	22.82	0.7607	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			40,672.81000	33,045.758	22.83	0.2384	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			232,402.81000	255,125.758	22.83	0.7616	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			40,507.72610	32,908.311	22.85	0.2376	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			233,237.72610	255,988.311	22.85	0.7624	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												533,149.50	39	499
£ / R On	02/12/2016	Foreign Exchange Future			16.56890		16.91360			0.0000	0.00	0	35	
£ / R On	19/12/2016	Foreign Exchange Future			16.63660		16.98240			0.0000	98,072,757.00	5,895	49,702	
£ / R On	13/03/2017	Foreign Exchange Future			16.94260		17.29600			0.0000	9,453,970.80	558	8,276	
£ / R On	25/04/2017	Foreign Exchange Future			17.09800		17.45510			0.0000	0.00	0	73	
£ / R On	19/06/2017	Foreign Exchange Future			17.29750		17.65880			0.0000	4,324,375.00	250	19,955	
£ / R On	18/12/2017	Foreign Exchange Future			18.02690		18.15650			0.0000	0.00	0	0	
Total £ / R Future												111,851,102.80	6,703	78,041
£ / R On	02/12/2016	Foreign Exchange Option	17.02	Call			368.02840	235.017	21.32	0.3468	0.00	0	0	
£ / R On	02/12/2016	Foreign Exchange Option	17.02	Put			474.42840	686.117	21.32	0.6532	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	15.89	Call			0.00000	924.181	19.24	0.7539	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	15.89	Put			0.00000	177.582	19.24	0.2461	93,230.29	525	525	
£ / R On	19/12/2016	Foreign Exchange Option	16.76	Call			617.64270	440.762	20.49	0.4757	231,400.05	525	525	
£ / R On	19/12/2016	Foreign Exchange Option	16.76	Put			395.24270	564.162	20.49	0.5243	0.00	0	1,050	
£ / R On	19/12/2016	Foreign Exchange Option	17.13	Call			448.04730	313.539	21.23	0.3681	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	24.46	Put			7,478.91830	7,823.969	33.49	0.9990	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	26.94	Call			0.07390	0.025	33.49	0.0001	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	26.94	Put			9,957.67390	10,303.425	33.49	0.9999	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	22.64	Call			9.08750	4.609	33.49	0.0072	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	22.64	Put			5,666.68750	6,008.009	33.49	0.9928	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	22.65	Put			5,676.59610	6,017.958	33.49	0.9929	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	23.01	Call			6.22910	3.059	33.49	0.0049	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	23.01	Put			6,033.82910	6,376.459	33.49	0.9951	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	19.39	Call			50.50750	31.433	24.88	0.0511	0.00	0	525	
£ / R On	19/12/2016	Foreign Exchange Option	19.39	Put			2,458.10750	2,784.833	24.88	0.9489	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	24.46	Call			1.31830	0.569	33.49	0.0010	0.00	0	4,885	
£ / R On	19/12/2016	Foreign Exchange Option	21.41	Put			4,443.18640	4,786.798	32.36	0.9807	0.00	0	4,885	
£ / R On	19/12/2016	Foreign Exchange Option	22.63	Call			9.17960	4.659	33.49	0.0072	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	22.63	Put			5,656.77960	5,998.059	33.49	0.9928	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	17.80	Call			245.21730	164.506	22.50	0.2181	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	17.80	Put			1,062.81730	1,327.906	22.50	0.7819	0.00	0	800	
£ / R On	19/12/2016	Foreign Exchange Option	22.65	Call			8.99610	4.558	33.49	0.0071	0.00	0	0	
£ / R On	19/12/2016	Foreign Exchange Option	18.00	Put			1,221.02880	1,498.346	22.86	0.8156	0.00	0	1,000	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			137.92970	89.199	23.54	0.1290	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,565.52970	1,862.599	23.54	0.8710	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			385.70560	267.151	21.56	0.3244	350,502.64	1,312	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			703.30560	930.551	21.56	0.6756	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			15.58640	13.398	32.36	0.0193	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			595.64730	806.939	21.23	0.6319	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			352.75740	242.952	21.76	0.3006	0.00	0	500
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			770.35740	1,006.352	21.76	0.6994	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			256.73580	172.828	22.41	0.2272	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			1,024.33580	1,286.228	22.41	0.7728	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			203.42880	134.946	22.86	0.1844	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			17.36130	9.465	23.93	0.0117	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,471.36130	6,816.864	23.93	0.9883	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			17.22760	9.385	23.93	0.0116	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,481.22760	6,826.785	23.93	0.9884	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			17.49600	9.545	23.93	0.0118	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,461.49600	6,806.944	23.93	0.9882	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			53.86030	38.501	25.50	0.0343	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,578.76030	6,920.501	25.50	0.9657	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,371.20000	6,732.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,381.20000	6,742.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,361.20000	6,722.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			223.79900	206.586	22.99	0.1076	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,217.29900	7,329.686	22.99	0.8924	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			223.06550	205.898	22.99	0.1073	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,226.56550	7,338.998	22.99	0.8927	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			224.53470	207.276	22.99	0.1079	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,208.03470	7,320.376	22.99	0.8921	0.00	0	0
Total £ / R Option												675,132.97	2,362	20,761
Total £ / R												112,526,235.77	9,065	98,802
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13033		0.13277			0.0000	7,298.65	56	12,605
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13297		0.13546			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13611		0.13867			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13906		0.14055			0.0000	0.00	0	0
Total ¥ / R Future												7,298.65	56	12,605
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.97	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,723.40000	27,966.700	26.97	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.97	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,723.40000	28,966.700	26.97	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.97	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	19/12/2016	Foreign Exchange Option	0.43	Put			29,723.40000	29,966.700	26.97	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			485.27310	415.612	21.70	0.3715	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			939.47310	1,118.712	21.70	0.6285	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			247.83300	210.722	23.10	0.2134	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,702.03300	1,913.822	23.10	0.7866	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			123.34430	104.297	24.23	0.1166	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,577.54430	2,807.397	24.23	0.8834	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			526.08850	474.448	22.57	0.3258	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,659.48850	1,863.548	22.57	0.6742	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			326.22680	293.267	23.46	0.2197	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,459.62680	2,682.367	23.46	0.7803	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			198.62870	178.418	24.16	0.1444	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,332.02870	3,567.518	24.16	0.8556	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			825.31870	793.771	23.44	0.4076	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,770.61870	1,887.571	23.44	0.5924	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			576.61810	555.754	24.23	0.3077	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,521.91810	2,649.554	24.23	0.6923	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			398.52300	382.427	24.77	0.2275	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,343.82300	3,476.227	24.77	0.7725	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												7,298.65	56	12,605
€ / R	On	25/11/2016	Foreign Exchange Future			14.89690		15.21300			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			14.90690		15.21070			0.0000	1,759,014.20	118	500
€ / R	On	19/12/2016	Foreign Exchange Future			14.99230		15.29800			0.0000	26,086,602.00	1,740	53,045
€ / R	On	13/03/2017	Foreign Exchange Future			15.30000		15.61240			0.0000	333,907,200.00	21,824	26,950
€ / R	On	19/06/2017	Foreign Exchange Future			15.66060		15.98140			0.0000	0.00	0	77,407
€ / R	On	18/09/2017	Foreign Exchange Future			15.99940		16.19790			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.38270		16.49410			0.0000	0.00	0	0
Total € / R Future												361,752,816.20	23,682	157,936
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			0.00000	176.485	19.60	0.3521	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			0.00000	489.585	19.60	0.6479	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			69.33540	35.273	22.15	0.0860	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,098.63540	1,368.373	22.15	0.9140	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,233.77620	1,492.405	22.02	0.8581	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			118.19170	75.596	22.25	0.1283	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,320.19170	1,583.296	22.25	0.8717	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			76.16940	44.710	22.74	0.0814	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,678.16940	1,952.410	22.74	0.9186	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,769.38380	2,046.835	22.86	0.9276	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			66.56130	38.615	22.87	0.0715	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,778.56130	2,056.315	22.87	0.9285	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.08800	1.214	31.15	0.0025	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,504.08800	5,808.914	31.15	0.9975	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	19/12/2016	Foreign Exchange Option	16.40	Call			131.77620	84.705	22.02	0.1419	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.44170	0.243	31.15	0.0006	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,602.44170	6,907.943	31.15	0.9994	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			68.21720	39.660	22.85	0.0732	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,760.21720	2,037.360	22.85	0.9268	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			67.38380	39.135	22.86	0.0724	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			0.00000	250.765	17.64	0.2457	501,530.20	2,000	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			0.00000	432.204	18.00	0.3594	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.00000	218.187	21.60	0.2064	218,187.10	1,000	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			0.00000	2,088.187	21.60	0.7936	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			116.04080	93.043	23.98	0.0950	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,193.64080	3,483.043	23.98	0.9050	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			0.00000	1,250.765	17.64	0.7543	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			115.40820	92.641	24.00	0.0946	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,203.00820	3,492.641	24.00	0.9054	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			114.90970	92.242	24.02	0.0942	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,212.50970	3,502.242	24.02	0.9058	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			0.00000	932.204	18.00	0.6406	466,102.00	500	500
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			266.40600	232.701	23.67	0.1623	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,475.00600	3,762.101	23.67	0.8377	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			0.00000	1,826.546	17.62	0.7921	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			0.00000	275.946	17.62	0.2079	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			265.44810	232.175	23.69	0.1619	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,484.04810	3,771.575	23.69	0.8381	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			0.00000	718.468	19.55	0.4350	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			0.00000	1,317.868	19.55	0.5650	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			267.37160	233.226	23.65	0.1627	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,465.97160	3,752.626	23.65	0.8373	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,668.10090	3,848.428	23.25	0.7845	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			405.32290	387.225	23.27	0.2151	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,677.42290	3,857.825	23.27	0.7849	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			404.64350	386.624	23.29	0.2147	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,686.74350	3,867.224	23.29	0.7853	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			406.00090	387.828	23.25	0.2155	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,446.38990	2,530.706	21.16	0.6266	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			875.21810	847.898	21.14	0.3750	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,431.11810	2,515.198	21.14	0.6250	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			872.85350	845.649	21.15	0.3742	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,438.75350	2,522.949	21.15	0.6258	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			870.48990	843.406	21.16	0.3734	0.00	0	0
Total € / R Option												1,185,819.30	3,500	8,872
Total € / R												362,938,635.50	27,182	166,808
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.37070		10.57240			0.0000	155,560.50	15	13,009
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.52210		10.72730			0.0000	92,594,480.00	8,800	11,229

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.69790		10.90750			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.86150		10.98610			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.06250		11.12860			0.0000	0.00	0	0
Total AU\$ / R Future												92,750,040.50	8,815	24,329
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			190.81130	115.980	15.13	0.3197	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			278.41130	405.280	15.13	0.6803	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			186.98320	113.378	15.16	0.3140	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			284.58320	412.678	15.16	0.6860	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			183.22000	110.829	15.19	0.3084	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			290.82000	420.129	15.19	0.6916	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			86.51020	60.845	17.12	0.1190	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,309.21020	1,488.745	17.12	0.8810	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			85.47500	60.110	17.14	0.1177	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,318.17500	1,498.010	17.14	0.8823	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			87.55850	61.591	17.10	0.1203	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,300.25850	1,479.491	17.10	0.8797	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			198.27510	153.624	16.89	0.2030	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,360.77510	1,525.724	16.89	0.7970	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			201.51370	156.193	16.86	0.2060	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,344.01370	1,508.293	16.86	0.7940	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			199.88590	154.903	16.87	0.2045	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,352.38590	1,517.003	16.87	0.7955	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,471.56550	1,564.064	16.98	0.7369	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			285.82980	253.908	16.99	0.2617	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,479.72980	1,572.408	16.99	0.7383	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			284.00720	252.263	17.00	0.2602	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,487.90720	1,580.763	17.00	0.7398	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			287.66550	255.564	16.98	0.2631	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,240.17090	1,284.157	16.68	0.6229	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			494.00860	471.620	16.65	0.3804	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,225.40860	1,269.120	16.65	0.6196	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			491.38420	469.131	16.67	0.3788	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,232.78420	1,276.631	16.67	0.6212	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			488.77090	466.657	16.68	0.3771	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												92,750,040.50	8,815	24,329
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.19520		10.44530			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.37190		10.62710			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.57660		10.83790			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	5,806
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			4.17290	2.706	23.36	0.0095	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
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,068.87290	2,317.506	23.36	0.9905	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			4.09740	2.697	23.43	0.0094	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,078.79740	2,327.497	23.43	0.9906	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			4.02350	2.688	23.50	0.0093	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,088.72350	2,337.488	23.50	0.9907	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			43.06990	31.264	20.83	0.0586	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,145.96990	2,389.364	20.83	0.9414	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			42.63350	30.990	20.85	0.0581	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,155.53350	2,399.090	20.85	0.9419	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			42.20200	30.720	20.88	0.0576	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,165.10200	2,408.820	20.88	0.9424	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			283.19550	218.645	17.99	0.2573	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,175.29550	1,372.045	17.99	0.7427	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			281.14750	216.948	18.01	0.2556	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,183.24750	1,380.348	18.01	0.7444	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			279.11590	215.264	18.02	0.2540	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,191.21590	1,388.664	18.02	0.7460	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	5,806
CF CANDCOn	19/12/2016	Foreign Exchange Future		734.44680				525.01410			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			13.85010		14.09200			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.15030		14.39860			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.50470		14.76040			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,011
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			20.28130	14.418	26.13	0.0291	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,608.28130	2,844.318	26.13	0.9709	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			20.08030	14.360	26.19	0.0290	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,618.08030	2,854.260	26.19	0.9710	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			19.88150	14.303	26.24	0.0288	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,627.88150	2,864.203	26.24	0.9712	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,789.62990	3,010.895	23.22	0.8977	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			119.71560	92.749	23.22	0.1038	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,771.11560	2,992.449	23.22	0.8962	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			118.97110	91.968	23.22	0.1031	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,780.37110	3,001.668	23.22	0.8969	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			118.22990	91.195	23.22	0.1023	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			554.92650	475.851	21.12	0.3258	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,664.52650	1,841.151	21.12	0.6742	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			552.56900	473.810	21.13	0.3246	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	19/06/2017	Foreign Exchange Option	15.88	Put			1,672.16900	1,849.110	21.13	0.6754	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			550.21860	471.776	21.15	0.3234	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,679.81860	1,857.076	21.15	0.6766	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,011
CNH / R	On	19/12/2016	Foreign Exchange Future			2.00780		2.04820			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.02890		2.06960			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.05490		2.09590			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			13.34280	9.017	24.41	0.0146	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,031.34280	4,431.017	24.41	0.9854	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			12.94100	8.804	24.76	0.0141	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,130.94100	4,530.804	24.76	0.9859	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			12.56910	8.606	25.10	0.0137	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,230.56910	4,630.606	25.10	0.9863	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,409.03960	4,784.313	21.95	0.9344	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			113.20770	79.842	21.70	0.0712	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,217.20770	4,590.842	21.70	0.9288	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			109.01970	76.491	21.83	0.0683	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,313.01970	4,687.491	21.83	0.9317	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			105.03960	73.313	21.95	0.0656	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,301.96430	2,581.936	19.15	0.7083	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			708.69520	571.420	18.98	0.3100	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,149.69520	2,422.420	18.98	0.6900	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			684.38590	551.060	19.07	0.3008	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,225.38590	2,502.060	19.07	0.6992	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			660.96430	530.936	19.15	0.2917	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			2.00260		2.04290			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,026.83900	1,353.345	20.24	0.8582	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			197.30250	104.301	19.91	0.1789	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			868.30250	1,178.301	19.91	0.8211	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			175.43270	91.025	20.07	0.1594	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			946.43270	1,265.025	20.07	0.8406	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			155.83900	79.345	20.24	0.1418	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	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.01980		2.05990			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.06150		2.10250			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,321.15400	4,714.560	26.65	0.9819	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			21.29560	13.090	25.94	0.0193	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,122.29560	4,515.090	25.94	0.9807	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			20.70480	12.815	26.30	0.0187	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,221.70480	4,614.815	26.30	0.9813	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			20.15400	12.560	26.65	0.0181	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			331.28880	238.977	18.41	0.1974	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,106.28880	2,423.976	18.41	0.8026	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			366.95860	268.362	18.24	0.2178	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,941.95860	2,253.362	18.24	0.7822	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			348.64160	253.245	18.33	0.2074	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,023.64160	2,338.245	18.33	0.7926	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.76330		1.80100			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.79350		1.83200			0.0000	12,554,500.00	7,000	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.82810		1.86740			0.0000	0.00	0	0
Total HK\$/R Future												12,554,500.00	7,000	19,930
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			30.38840	18.710	26.02	0.0297	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,220.38840	3,585.710	26.02	0.9703	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			27.69560	17.246	26.22	0.0275	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,317.69560	3,684.246	26.22	0.9725	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			25.25010	15.913	26.41	0.0254	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,415.25010	3,782.913	26.41	0.9746	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			203.71280	155.706	24.13	0.1272	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,283.71280	3,620.706	24.13	0.8728	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			194.90910	149.018	24.27	0.1221	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,374.90910	3,714.018	24.27	0.8779	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			186.54480	144.790	24.50	0.1184	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,466.54480	3,809.790	24.50	0.8816	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			781.90170	645.554	20.92	0.3460	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,907.90170	2,164.554	20.92	0.6540	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			835.33850	690.394	20.66	0.3663	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,761.33850	2,009.394	20.66	0.6337	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			808.10350	667.521	20.79	0.3560	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,834.10350	2,086.520	20.79	0.6440	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												12,554,500.00	7,000	19,930
KES / R	On	19/12/2016	Foreign Exchange Future			0.13350		0.13640			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13370		0.13700			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13380		0.13660			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	19/12/2016	Foreign Exchange Future			9.75040		9.95670			0.0000	731,280.00	75	75
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.88460		10.09430			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.04010		10.25420			0.0000	0.00	0	0
Total NZ\$ / R Future												731,280.00	75	75
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			34.30580	18.356	18.78	0.0644	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			927.60580	1,117.956	18.78	0.9356	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			33.53860	17.946	18.81	0.0631	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			936.83860	1,127.546	18.81	0.9369	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			32.78760	17.545	18.85	0.0618	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			946.08760	1,137.145	18.85	0.9382	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			119.53720	85.110	18.04	0.1581	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,115.23720	1,290.510	18.04	0.8419	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			118.19050	84.079	18.06	0.1565	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,123.89050	1,299.479	18.06	0.8435	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			116.79770	83.062	18.08	0.1548	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,132.49770	1,308.462	18.08	0.8452	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			301.17320	237.314	17.43	0.2913	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			986.97320	1,137.214	17.43	0.7087	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			298.82750	235.414	17.45	0.2893	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			994.62750	1,145.314	17.45	0.7107	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			296.49850	233.534	17.47	0.2873	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,002.29850	1,153.434	17.47	0.7127	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												731,280.00	75	75
PULA / R	On	19/12/2016	Foreign Exchange Future			1.29950		1.31110			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31150		1.32320			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32700		1.33900			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			889.00000	1,005.000		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	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			989.00000	1,105.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			1,089.00000	1,205.000		1.0000	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			968.00000	1,085.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,068.00000	1,185.000		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			1,168.00000	1,285.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			510.00000	630.000		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			610.00000	730.000		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			410.00000	530.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.21700		1.21630			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.21920		1.21860			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22160		1.22100			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.09670		1.09570			0.0000	0.00	0	42
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.10100		1.10000			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.10600		1.10500			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	42
Total QUANTO € / \$												0.00	0	42
RAIN	On	19/12/2016	Foreign Exchange Future			23,390.25000		23,865.56000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			9.81210		10.02620			0.0000	1,501,251.30	153	318
SGD / R	On	13/03/2017	Foreign Exchange Future			9.97720		10.19550			0.0000	0.00	0	0
Total SGD / R Future												1,501,251.30	153	318
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			7.09650	3.646	22.40	0.0133	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,790.89650	2,001.546	22.40	0.9867	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	19/12/2016	Foreign Exchange Option	11.82	Call			6.95860	3.626	22.47	0.0132	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,800.75860	2,011.526	22.47	0.9868	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			6.82350	3.607	22.54	0.0131	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,810.62350	2,021.507	22.54	0.9869	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			168.90380	122.087	18.34	0.2067	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			963.40380	1,134.887	18.34	0.7933	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			167.11540	120.746	18.36	0.2047	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			971.61540	1,143.546	18.36	0.7953	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			165.34520	119.351	18.38	0.2026	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			979.84520	1,152.151	18.38	0.7974	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												1,501,251.30	153	318
TRY / R	On	19/12/2016	Foreign Exchange Future			4.35860		4.44180			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.35320		4.43450			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			2.30650	1.462	22.95	0.0119	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			850.50650	932.862	22.95	0.9881	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			2.24500	1.450	23.11	0.0117	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			860.44500	942.850	23.11	0.9883	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			2.18590	1.437	23.28	0.0115	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			870.38590	952.837	23.28	0.9885	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			49.23640	35.462	17.21	0.1568	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			474.73640	542.262	17.21	0.8432	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			47.83780	34.378	17.25	0.1526	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			483.33780	551.178	17.25	0.8474	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			46.47920	33.327	17.29	0.1486	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			491.97920	560.127	17.29	0.8514	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.36670		1.38390			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32250		1.34200			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.26600		1.28650			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									1,651,811,491.95	124,786	1,005,135
Total Options									13,456,303.73	24,730	2,457,620
Grand Total:									1,665,267,795.67	149,516	3,462,755