



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: 30/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/11/2016 Foreign Exchange Future			14.03480		13.93260			0.0000	1,094,714.40	78	0
\$ / R On 05/12/2016 Foreign Exchange Future			14.04250		13.94060			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.04520		13.94320			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			14.05310		13.95130			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.06180		13.95990			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.06470		13.96270			0.0000	1,097,046.60	78	353
\$ / R On 14/12/2016 Foreign Exchange Future			14.06770		13.96560			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.07060		13.96840			0.0000	0.00	0	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			14.08220		13.97990			0.0000	304,865,547.80	21,649	394,907
\$ / R On 21/12/2016 Foreign Exchange Future			14.08800		13.98560			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			14.10830		14.00550			0.0000	0.00	0	1,776
\$ / R On 29/12/2016 Foreign Exchange Future			14.11120		14.00840			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.12850		14.02540			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.14790		14.04450			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.15350		14.05000			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.16460		14.06100			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.16740		14.06370			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.17290		14.06920			0.0000	0.00	0	169
\$ / R On 23/01/2017 Foreign Exchange Future			14.18120		14.07740			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.18680		14.08290			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.19230		14.08840			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	31/01/2017	Foreign Exchange Future			14.20340		14.09930			0.0000	0.00	0	3,189
\$ / R	On	17/02/2017	Foreign Exchange Future			14.24950		14.14440			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.27640		14.17080			0.0000	0.00	0	2,105
\$ / R	On	01/03/2017	Foreign Exchange Future			14.28180		14.17610			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.31480		14.20880			0.0000	22,488,550.80	1,571	172,926
\$ / R	On	31/03/2017	Foreign Exchange Future			14.36440		14.25790			0.0000	0.00	0	1,376
\$ / R	On	11/04/2017	Foreign Exchange Future			14.39470		14.28790			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.39740		14.29060			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.40020		14.29340			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.42220		14.31520			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.43320		14.32610			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.58480		14.47640			0.0000	0.00	0	180,837
\$ / R	On	12/07/2017	Foreign Exchange Future			14.64850		14.53960			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.67330		14.56430			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.83690		14.68430			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			14.93490		14.69380			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.09210		14.76200			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.34940		15.07120			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.60670		15.38030			0.0000	0.00	0	70
Total \$ / R Future												329,545,859.60	23,376	771,620
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			334.19730	424.800	28.95	1.0000	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			11.59730	0.000	28.95	0.0000	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			281.46190	355.785	26.39	0.7570	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			90.86190	63.285	26.39	0.2430	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			398.40050	482.429	25.16	0.8449	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			55.20050	37.229	25.16	0.1551	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			151.12800	196.395	24.10	0.5477	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			207.92800	151.195	24.10	0.4523	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			52.02040	66.811	24.73	0.2542	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			458.82040	371.611	24.73	0.7458	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			142.84550	179.495	23.43	0.4636	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			301.54550	236.395	23.43	0.5364	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			37.93180	47.525	24.75	0.1486	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			828.03180	735.725	24.75	0.8514	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			99.85130	126.014	23.31	0.3206	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			507.15130	431.314	23.31	0.6794	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,332.79420	1,435.890	28.69	0.9733	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			7.19420	8.190	28.69	0.0267	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,322.93670	1,426.111	28.64	0.9727	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			7.33670	8.411	28.64	0.0273	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,313.08230	1,416.249	28.54	0.9722	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			7.48230	8.549	28.54	0.0278	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			277.79600	325.963	23.06	0.5822	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			259.39600	205.363	23.06	0.4178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,779.90000	13,882.200	41.85	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
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	41.85	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,181.50220	2,283.985	30.92	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			1.60220	1.786	30.92	0.0055	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,486.66540	1,589.131	26.25	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			6.76540	6.931	26.25	0.0217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,398.34680	1,500.508	25.65	0.9740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			8.44680	8.308	25.65	0.0260	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,243.14810	1,343.906	24.66	0.9636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			13.24810	11.706	24.66	0.0364	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,005.93780	1,102.607	23.18	0.9380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			26.03780	20.407	23.18	0.0620	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			805.66210	895.540	21.88	0.9016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			45.76210	33.340	21.88	0.0984	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			745.68690	831.174	21.47	0.8862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			55.78690	38.974	21.47	0.1138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			737.40270	822.052	21.41	0.8839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			57.50270	39.852	21.41	0.1161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			729.15820	812.950	21.35	0.8814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			59.25820	40.750	21.35	0.1186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			704.66810	785.766	21.17	0.8739	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			64.76810	43.566	21.17	0.1261	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			696.58760	776.747	21.11	0.8713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			66.68760	44.547	21.11	0.1287	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			656.82800	734.361	21.14	0.8540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			76.92800	52.161	21.14	0.1460	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			595.55540	668.610	21.19	0.8233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			95.65540	66.410	21.19	0.1767	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			580.70980	652.593	21.20	0.8151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			100.80980	70.393	21.20	0.1849	0.00	0	55,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			475.79360	538.356	21.30	0.7472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			145.89360	106.156	21.30	0.2528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			443.45520	502.757	21.33	0.7223	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			163.55520	120.557	21.33	0.2777	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			412.48290	468.479	21.36	0.6964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			182.58290	136.279	21.36	0.3036	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			400.48110	455.146	21.38	0.6858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			190.58110	142.946	21.38	0.3142	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			354.70690	404.042	21.43	0.6423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			224.80690	171.842	21.43	0.3577	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			327.92070	373.943	21.46	0.6143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			248.02070	191.743	21.46	0.3857	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			280.13410	318.073	21.52	0.5572	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			300.23410	235.873	21.52	0.4428	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			259.09850	292.316	21.55	0.5284	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			329.19850	260.116	21.55	0.4716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			247.11490	278.593	21.65	0.5111	0.00	0	5,000

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	14.08	Put		347.21490	276.393	21.65	0.4889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		243.22510	274.134	21.69	0.5054	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		353.32510	281.934	21.69	0.4946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		239.38680	269.732	21.72	0.4997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		359.48680	287.532	21.72	0.5003	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		231.86300	261.098	21.79	0.4884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		371.96300	298.898	21.79	0.5116	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call		224.54050	252.691	21.85	0.4772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put		384.64050	310.491	21.85	0.5228	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call		220.95360	248.570	21.89	0.4716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put		391.05360	316.370	21.89	0.5284	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		210.48560	236.540	21.99	0.4551	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		410.58560	334.340	21.99	0.5449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		203.74660	228.790	22.05	0.4442	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		423.84660	346.590	22.05	0.5558	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		193.98880	217.563	22.15	0.4281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		444.08880	365.363	22.15	0.5719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		187.71240	210.340	22.22	0.4175	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		457.81240	378.140	22.22	0.5825	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		172.79630	193.164	22.38	0.3917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		492.89630	410.964	22.38	0.6083	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		164.35880	183.448	22.48	0.3766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		514.45880	431.248	22.48	0.6234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		161.62960	180.304	22.52	0.3717	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		521.72960	438.104	22.52	0.6283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		148.58470	165.281	22.68	0.3476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		558.68470	473.081	22.68	0.6524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		146.09290	162.412	22.72	0.3429	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		566.19290	480.212	22.72	0.6571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		134.19460	148.715	22.88	0.3200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		604.29460	516.515	22.88	0.6800	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		123.19070	136.059	23.05	0.2982	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		643.29070	553.859	23.05	0.7018	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		121.09240	133.647	23.08	0.2939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		651.19240	561.447	23.08	0.7061	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		103.64880	113.624	23.38	0.2578	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		723.74880	631.424	23.38	0.7422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		98.37890	107.587	23.48	0.2465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		748.47890	655.387	23.48	0.7535	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		93.31760	101.847	23.58	0.2356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		773.41760	679.647	23.58	0.7644	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		88.40700	96.393	23.68	0.2251	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		798.50700	704.193	23.68	0.7749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		86.82450	94.637	23.72	0.2217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		806.92450	712.437	23.72	0.7783	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		72.38790	78.109	23.99	0.1891	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	14.80	Put			892.48790	795.909	23.99	0.8109	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			69.78550	75.035	24.03	0.1830	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			909.88550	812.835	24.03	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			64.84360	69.210	24.11	0.1711	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			944.94360	847.010	24.11	0.8289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			59.13250	62.503	24.22	0.1572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			989.23250	890.303	24.22	0.8428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			51.93770	54.101	24.36	0.1392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,052.03770	951.901	24.36	0.8608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			50.04160	51.897	24.41	0.1344	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,070.14160	969.697	24.41	0.8656	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			41.52060	42.064	24.62	0.1123	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,161.62060	1,059.864	24.62	0.8877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			34.41780	33.982	24.82	0.0934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,254.51780	1,151.782	24.82	0.9066	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			33.77670	33.259	24.85	0.0916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,263.87670	1,161.059	24.85	0.9084	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			29.60680	28.588	24.99	0.0803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,329.70680	1,226.388	24.99	0.9197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			23.73560	21.988	25.24	0.0637	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,443.83560	1,339.788	25.24	0.9363	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			20.59710	18.750	25.50	0.0551	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,520.69710	1,416.550	25.50	0.9449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			19.88220	18.147	25.60	0.0534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,539.98220	1,435.947	25.60	0.9466	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			17.57610	16.207	25.96	0.0479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,607.67610	1,504.007	25.96	0.9521	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			14.50120	13.622	26.52	0.0404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,714.60120	1,611.422	26.52	0.9596	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			11.78250	11.333	27.13	0.0337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,831.88250	1,729.133	27.13	0.9663	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			11.58170	11.164	27.18	0.0333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,841.68170	1,738.964	27.18	0.9667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			10.81430	10.515	27.39	0.0313	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,880.91430	1,778.315	27.39	0.9687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			10.63100	10.360	27.44	0.0309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,890.73100	1,788.160	27.44	0.9691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			8.38510	8.451	28.15	0.0252	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,028.48510	1,926.251	28.15	0.9748	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			6.97810	7.242	28.71	0.0216	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,137.07810	2,035.042	28.71	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			6.01620	6.406	29.17	0.0191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,226.11620	2,124.206	29.17	0.9809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			5.03120	5.539	29.73	0.0165	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,335.13120	2,233.339	29.73	0.9835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			4.35560	4.936	30.19	0.0147	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	Put		2,424.45560	2,322.736	30.19	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		3.89880	4.522	30.54	0.0135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,493.99880	2,392.322	30.54	0.9865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		3.54890	4.202	30.85	0.0125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,553.64890	2,452.002	30.85	0.9875	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		3.44010	4.101	30.95	0.0122	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,573.54010	2,471.901	30.95	0.9878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		2.77410	3.478	31.66	0.0103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,712.87410	2,611.278	31.66	0.9897	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		2.52980	3.212	32.02	0.0095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,782.62980	2,681.012	32.02	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		2.52520	3.176	32.07	0.0094	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,792.62520	2,690.976	32.07	0.9906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		2.49950	2.971	32.38	0.0087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,852.59950	2,750.771	32.38	0.9913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		2.46970	2.884	33.00	0.0084	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,932.56970	2,830.684	33.00	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		2.45660	2.870	33.36	0.0083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,972.55660	2,870.670	33.36	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		2.45350	2.867	33.44	0.0082	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,982.55350	2,880.667	33.44	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		2.44170	2.855	33.80	0.0081	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,022.54170	2,920.655	33.80	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		2.37630	2.796	37.23	0.0073	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,412.47630	3,310.597	37.23	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		2.37140	2.796	38.20	0.0071	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,522.47140	3,420.596	38.20	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		2.37120	2.796	38.28	0.0071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,532.47120	3,430.596	38.28	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		2.37310	2.804	39.60	0.0069	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,682.47310	3,580.605	39.60	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		2.37450	2.808	39.87	0.0069	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,712.47450	3,610.608	39.87	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		2.37630	2.811	40.13	0.0069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,742.47630	3,640.611	40.13	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		2.40710	2.859	42.59	0.0066	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,022.50710	3,920.659	42.59	0.9934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		2.41190	2.866	42.86	0.0066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,052.51190	3,950.666	42.86	0.9934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		2.41690	2.873	43.12	0.0066	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,082.51690	3,980.673	43.12	0.9934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		2.42410	2.883	43.47	0.0066	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,122.52410	4,020.683	43.47	0.9934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		2.42780	2.888	43.65	0.0065	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,142.52780	4,040.688	43.65	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		1.55380	2.240	44.79	0.0051	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	18.41	Put			4,431.65380	4,330.040	44.79	0.9949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1.44870	2.094	44.79	0.0048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,471.54870	4,369.894	44.79	0.9952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.65950	0.985	44.79	0.0024	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,910.75950	4,808.785	44.79	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.55940	0.841	44.79	0.0021	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,000.65940	4,898.641	44.79	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.53920	0.812	44.79	0.0020	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,020.63920	4,918.612	44.79	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.40870	0.622	44.79	0.0016	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,170.50870	5,068.422	44.79	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.33910	0.520	44.79	0.0013	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,270.43910	5,168.320	44.79	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.14400	0.229	44.79	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,720.24400	5,618.029	44.79	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.13070	0.208	44.79	0.0006	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,770.23070	5,668.008	44.79	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.11630	0.186	44.79	0.0005	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,830.21630	5,727.986	44.79	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.08850	0.143	44.79	0.0004	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,970.18850	5,867.943	44.79	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.06840	0.112	44.79	0.0003	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,100.16840	5,997.912	44.79	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.05840	0.096	44.79	0.0003	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,180.15840	6,077.896	44.79	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.04410	0.073	44.79	0.0002	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,320.14410	6,217.873	44.79	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.03910	0.065	44.79	0.0002	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,380.13910	6,277.865	44.79	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.01590	0.028	44.79	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,820.11590	6,717.828	44.79	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.01300	0.023	44.79	0.0001	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,920.11300	6,817.823	44.79	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.01050	0.019	44.79	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,020.11050	6,917.818	44.79	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00640	0.011	44.79	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,260.10640	7,157.811	44.79	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00560	0.010	44.79	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,320.10560	7,217.810	44.79	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00010	0.000	44.79	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,030.10010	8,927.800	44.79	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	44.79	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,960.10000	12,857.800	44.79	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			58.41730	59.099	24.07	0.1451	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			1,072.81730	971.099	24.07	0.8549	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			594.74420	663.303	20.83	0.8101	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	21/12/2016	Foreign Exchange Option	13.50	Put		109.14420	75.303	20.83	0.1899	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		214.81490	236.442	21.67	0.4444	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		439.21490	358.442	21.67	0.5556	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call		186.62400	204.246	21.97	0.3985	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put		501.02400	416.246	21.97	0.6015	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put		301.01080	229.146	19.75	0.4025	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call		366.51080	397.446	19.75	0.5975	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		185.76590	189.495	20.89	0.3500	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		637.36590	538.295	20.89	0.6500	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		333.89600	358.148	19.72	0.5254	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		408.49600	329.648	19.72	0.4746	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		579.32540	631.991	19.39	0.6992	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		234.82540	184.091	19.39	0.3008	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		452.73320	493.709	19.70	0.5971	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		352.73320	290.209	19.70	0.4029	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		36.03600	33.929	24.75	0.0659	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,156.03600	2,050.429	24.75	0.9341	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		349.78620	377.646	19.94	0.4890	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		518.78620	443.046	19.94	0.5110	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		337.09210	363.969	20.10	0.4718	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		553.39210	476.569	20.10	0.5282	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		620.51020	677.078	19.45	0.6891	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		261.31020	214.178	19.45	0.3109	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		447.74340	489.091	19.65	0.5601	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		430.34340	367.891	19.65	0.4399	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		441.00370	482.075	19.79	0.5469	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		458.10370	395.275	19.79	0.4531	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		72.51970	75.599	23.77	0.1208	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,879.61970	1,778.799	23.77	0.8792	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		603.28170	658.659	19.53	0.6550	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		314.88170	266.359	19.53	0.3450	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		335.01220	363.672	20.43	0.4419	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		656.61220	581.372	20.43	0.5581	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		186.87280	201.009	21.80	0.2695	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		1,157.57280	1,067.609	21.80	0.7305	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		526.51960	575.464	19.65	0.5934	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		407.21960	352.064	19.65	0.4066	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		448.41930	489.220	19.83	0.5346	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		499.11930	435.820	19.83	0.4654	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		462.71000	499.703	20.16	0.4977	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		638.31000	570.203	20.16	0.5023	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		257.64220	276.404	21.57	0.3152	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		1,143.24220	1,056.904	21.57	0.6848	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		782.01670	843.069	19.30	0.6734	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		351.21670	306.669	19.30	0.3266	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		606.17100	654.252	19.77	0.5711	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	01/03/2017	Foreign Exchange Option	14.10	Put			530.07100	472.452	19.77	0.4289	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			989.06210	1,061.602	19.11	0.7350	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			280.26210	246.802	19.11	0.2650	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			867.29350	930.389	19.25	0.6845	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			358.49350	315.589	19.25	0.3155	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			0.00000	758.925	19.61	0.6047	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			0.00000	444.125	19.61	0.3953	5,027,496.13	11,320	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			658.24900	707.465	19.73	0.5779	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			549.44900	492.665	19.73	0.4221	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,163.26660	1,243.512	19.07	0.7921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			204.46660	178.712	19.07	0.2079	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			532.85120	571.212	20.15	0.4992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			724.05120	656.412	20.15	0.5008	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			518.03660	555.287	20.22	0.4891	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			749.23660	680.487	20.22	0.5109	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			838.66880	900.015	19.31	0.6714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			379.86880	335.215	19.31	0.3286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			446.41070	478.161	20.59	0.4377	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			887.61070	813.361	20.59	0.5623	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			348.25730	371.660	21.21	0.3599	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,139.45730	1,056.860	21.21	0.6401	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			571.61250	612.838	19.98	0.5250	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			662.81250	598.038	19.98	0.4750	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			274.83540	292.489	21.88	0.2956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,406.03540	1,317.689	21.88	0.7044	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			272.93990	290.443	21.90	0.2939	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,414.13990	1,325.643	21.90	0.7061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			496.53560	532.156	20.33	0.4741	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			787.73560	717.356	20.33	0.5259	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			249.54160	265.211	22.15	0.2722	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,520.74160	1,430.411	22.15	0.7278	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			214.04660	227.693	22.59	0.2389	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,705.24660	1,612.893	22.59	0.7611	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			296.62470	315.985	21.66	0.3152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,317.82470	1,231.185	21.66	0.6848	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			199.37160	212.236	22.77	0.2249	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,790.57160	1,697.436	22.77	0.7751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.00000	183.957	23.10	0.1989	2,082,387.58	11,320	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			0.00000	1,869.156	23.10	0.8011	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			271.06090	288.415	21.92	0.2922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,422.26090	1,333.615	21.92	0.7078	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			122.39860	129.398	23.94	0.1460	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,413.59860	2,314.598	23.94	0.8540	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			103.35620	108.954	24.35	0.1251	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,644.55620	2,544.154	24.35	0.8749	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			208.04600	221.511	22.66	0.2333	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,739.24600	1,646.711	22.66	0.7667	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			75.24930	77.065	25.46	0.0905	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,176.44930	3,072.265	25.46	0.9095	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			49.08810	48.315	28.49	0.0555	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,270.28810	4,163.515	28.49	0.9445	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			148.43890	157.394	23.47	0.1736	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,159.63890	2,062.594	23.47	0.8264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			30.93190	32.574	28.95	0.0389	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,822.13190	4,717.774	28.95	0.9611	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			22.38950	23.532	28.95	0.0292	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,193.58950	5,088.732	28.95	0.9708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			87.56270	92.029	24.77	0.1074	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,878.76270	2,777.229	24.77	0.8926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			4.21240	4.369	28.95	0.0064	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,035.41240	6,929.568	28.95	0.9936	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			3.55890	3.685	28.95	0.0055	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,214.75890	7,108.885	28.95	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			48.92920	48.141	28.52	0.0553	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,280.12920	4,173.341	28.52	0.9447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,051.01830	2,152.492	19.66	0.9433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			42.21830	37.692	19.66	0.0567	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,777.10060	1,874.936	19.35	0.9146	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			68.30060	60.136	19.35	0.0854	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,353.09830	1,440.097	19.02	0.8423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			144.29830	125.297	19.02	0.1577	2,836,717.29	22,640	102,452
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			526.49880	561.763	20.50	0.4640	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			888.59880	817.363	20.50	0.5360	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			857.96710	914.706	19.51	0.6301	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			510.06710	460.006	19.51	0.3699	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			135.89760	142.453	24.17	0.1414	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,865.29760	2,765.053	24.17	0.8586	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			856.93800	913.461	19.52	0.6281	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			516.33800	466.061	19.52	0.3719	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			866.57910	923.515	19.53	0.6307	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			513.17910	463.315	19.53	0.3693	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			723.49090	770.029	19.95	0.5497	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			718.29090	657.829	19.95	0.4503	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			192.50420	202.263	23.46	0.1849	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,536.40420	2,439.063	23.46	0.8151	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			986.63380	1,048.354	19.27	0.6661	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			460.53380	415.154	19.27	0.3339	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			832.76760	885.648	19.64	0.5988	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			606.66760	552.448	19.64	0.4012	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			477.96730	506.833	21.00	0.3998	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,211.86730	1,133.633	21.00	0.6002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,030.32700	1,085.755	19.48	0.6184	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	14.11	Put			663.92700	610.955	19.48	0.3816	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			996.78010	1,050.322	19.57	0.6051	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			700.38010	645.522	19.57	0.3949	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			973.42120	1,025.624	19.62	0.5956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			727.02120	670.824	19.62	0.4044	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			928.20420	977.754	19.74	0.5767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			781.80420	722.954	19.74	0.4233	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			855.84400	900.921	19.94	0.5451	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			879.44400	816.121	19.94	0.4549	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			710.06340	746.603	20.44	0.4758	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,123.66340	1,051.803	20.44	0.5242	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			557.77760	584.290	21.11	0.3941	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,481.37760	1,399.490	21.11	0.6059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			532.48370	557.460	21.26	0.3795	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,556.08370	1,472.660	21.26	0.6205	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			530.02410	554.849	21.27	0.3780	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,563.62410	1,480.049	21.27	0.6220	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			527.57700	552.255	21.29	0.3766	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,571.17700	1,487.455	21.29	0.6234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			525.14630	549.670	21.30	0.3752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,578.74630	1,494.870	21.30	0.6248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			468.14550	489.171	21.66	0.3411	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,771.74550	1,684.371	21.66	0.6589	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			453.45160	473.566	21.76	0.3320	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,827.05160	1,738.766	21.76	0.6680	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			451.39470	471.385	21.78	0.3307	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,834.99470	1,746.585	21.78	0.6693	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			422.82890	441.587	21.97	0.3133	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,946.42890	1,856.787	21.97	0.6867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			403.40260	421.101	22.10	0.3012	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,027.00260	1,936.301	22.10	0.6988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			374.31180	390.427	22.30	0.2828	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,157.91180	2,065.627	22.30	0.7172	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			301.43680	313.616	22.88	0.2348	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,555.03680	2,458.816	22.88	0.7652	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			181.72340	185.978	24.97	0.1451	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,755.32340	3,651.178	24.97	0.8549	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			176.27490	180.179	25.16	0.1405	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,849.87490	3,745.379	25.16	0.8595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			152.70050	155.112	26.12	0.1207	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,326.30050	4,220.312	26.12	0.8793	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,174.70830	1,237.785	19.15	0.6718	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			528.30830	482.985	19.15	0.3282	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,153.06620	1,215.043	19.20	0.6642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			546.66620	500.243	19.20	0.3358	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			88.67950	90.711	26.51	0.0760	0.00	0	3,155

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,322.27950	5,215.911	26.51	0.9240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,719.70130	1,803.327	18.72	0.8153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		243.30130	218.527	18.72	0.1847	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,192.41740	1,250.895	19.19	0.6555	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		602.81740	552.395	19.19	0.3445	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		221.51920	223.310	24.37	0.1640	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,661.91920	3,554.810	24.37	0.8360	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		940.37590	983.592	19.89	0.5510	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		936.07590	870.292	19.89	0.4490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,499.37760	1,592.846	18.84	0.7024	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		575.07760	515.946	18.84	0.2976	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,257.59490	1,331.549	19.18	0.6306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		793.29490	714.649	19.18	0.3694	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		1,144.06490	1,210.587	19.47	0.5913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		236.55460	204.908	17.98	0.1532	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,991.16420	2,104.013	18.24	0.8137	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		306.86420	267.113	18.24	0.1863	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,722.28020	1,825.659	18.64	0.7563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		437.98020	388.759	18.64	0.2437	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,644.00930	3,497.842	23.58	0.7913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.63	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,315.70000	985,163.100	25.63	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		395.23070	411.111	22.79	0.2510	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,080.93070	2,944.211	22.79	0.7490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,170.85460	2,291.808	17.98	0.8468	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,089.59070	2,952.768	22.80	0.7497	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		392.55620	408.234	22.82	0.2495	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,098.25620	2,961.334	22.82	0.7505	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		481.65260	504.112	22.17	0.2989	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,597.35260	2,467.212	22.17	0.7011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		328.30930	334.742	23.58	0.2087	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,764.65370	2,632.018	22.39	0.7189	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		444.28040	463.890	22.42	0.2785	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,789.98040	2,656.990	22.42	0.7215	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,210.91530	1,281.857	19.29	0.6148	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		846.61530	764.957	19.29	0.3852	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		393.89070	409.668	22.80	0.2503	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		929.76490	843.687	19.47	0.4087	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		555.88420	584.005	21.73	0.3379	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,271.58420	2,147.105	21.73	0.6621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,505.26420	1,599.013	18.84	0.7039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		570.96420	512.113	18.84	0.2961	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		448.95370	468.918	22.39	0.2811	0.00	0	650
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		1,067.30850	1,171.352	19.75	0.5550	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,183.50850	1,046.452	19.75	0.4450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,504.90910	1,702.411	19.01	0.6737	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			832.90910	700.311	19.01	0.3263	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,476.12190	1,669.037	19.06	0.6656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			864.12190	726.937	19.06	0.3344	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,461.94030	1,652.562	19.08	0.6616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			879.94030	740.462	19.08	0.3384	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,319.21840	1,488.757	19.37	0.6183	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,057.21840	896.657	19.37	0.3817	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,306.61560	1,474.569	19.40	0.6142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,074.61560	912.469	19.40	0.3858	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			813.94070	922.331	20.94	0.4344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,051.94070	1,830.230	20.94	0.5656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			688.15990	779.280	21.53	0.3791	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,476.15990	2,237.180	21.53	0.6209	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			635.25520	718.128	21.81	0.3544	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,693.25520	2,446.028	21.81	0.6456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			580.65660	654.701	22.13	0.3280	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,948.65660	2,692.601	22.13	0.6720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			574.05300	647.016	22.17	0.3247	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,982.05300	2,724.916	22.17	0.6753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			569.16730	641.328	22.20	0.3223	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,007.16730	2,749.228	22.20	0.6777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			562.73110	633.840	22.24	0.3191	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,040.73110	2,781.740	22.24	0.6809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			554.81870	624.626	22.29	0.3152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,082.81870	2,822.526	22.29	0.6848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			553.25450	622.805	22.30	0.3144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,091.25450	2,830.705	22.30	0.6856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			551.69610	620.991	22.31	0.3136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,099.69610	2,838.891	22.31	0.6864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,909.34190	2,137.618	18.46	0.7677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			527.34190	425.518	18.46	0.2323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,549.18500	1,753.508	18.95	0.6858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			787.18500	661.408	18.95	0.3142	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			456.87740	501.799	23.08	0.2607	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,754.87740	3,469.699	23.08	0.7393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,928.28710	2,157.561	18.43	0.7716	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			516.28710	415.461	18.43	0.2284	0.00	0	52,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			742.65740	810.666	22.42	0.3508	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,161.45740	2,951.266	22.42	0.6492	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			740.84400	808.664	22.43	0.3501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,169.64400	2,959.264	22.43	0.6499	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			739.04270	806.668	22.44	0.3493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,177.84270	2,967.268	22.44	0.6507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			927.17070	985.961	22.48	0.3775	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,256.87070	3,089.261	22.48	0.6225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,431.67600	2,592.605	19.28	0.7522	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	18/06/2018	Foreign Exchange Option	13.64	Put			691.37600	625.905	19.28	0.2478	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			931.18570	990.281	22.47	0.3789	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,240.88570	3,073.581	22.47	0.6211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			929.17180	988.122	22.48	0.3782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,248.87180	3,081.422	22.48	0.6218	0.00	0	0
Total \$ / R Option												9,946,601.00	45,280	2,622,462
Total \$ / R												339,492,460.60	68,656	3,394,082
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.08220		13.97990			0.0000	98,575.40	7	464
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.31480		14.20880			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.58480		14.47640			0.0000	0.00	0	55
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.83690		14.68430			0.0000	0.00	0	0
Total \$ / R MAXI Future												98,575.40	7	610
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			5,098.11710	5,298.812	24.38	0.1367	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			106,108.11710	96,078.812	24.38	0.8633	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			5,004.16480	5,189.708	24.41	0.1344	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			107,014.16480	96,969.708	24.41	0.8656	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			4,911.88180	5,082.596	24.43	0.1320	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			107,921.88180	97,862.596	24.43	0.8680	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			8,814.07250	9,264.663	24.75	0.1080	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			286,934.07250	276,784.663	24.75	0.8920	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			8,756.26820	9,202.914	24.77	0.1074	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			287,876.26820	277,722.914	24.77	0.8926	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			8,699.02660	9,141.627	24.79	0.1067	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			288,819.02660	278,661.627	24.79	0.8933	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			35,564.64890	37,074.939	22.43	0.2708	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			224,924.64890	215,594.939	22.43	0.7292	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			35,400.34610	36,901.569	22.44	0.2697	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			225,760.34610	216,421.569	22.44	0.7303	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			35,236.53570	36,728.732	22.46	0.2687	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			226,596.53570	217,248.732	22.46	0.7313	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			87,897.77980	92,886.191	20.26	0.4887	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			135,467.77980	125,196.191	20.26	0.5113	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			88,572.36040	93,604.559	20.24	0.4915	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			134,142.36040	123,914.559	20.24	0.5085	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			88,234.39810	93,244.668	20.25	0.4901	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			134,804.39810	124,554.668	20.25	0.5099	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												98,575.40	7	610
£ / R	On	02/12/2016	Foreign Exchange Future			17.47820		17.41470			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.52240		17.46280			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.53810		17.47870			0.0000	140,304.80	8	44,477

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/01/2017	Foreign Exchange Future			17.71440		17.65380			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			17.86930		17.80760			0.0000	18,137,339.50	1,015	10,144
£ / R	On	31/03/2017	Foreign Exchange Future			17.93980		17.87790			0.0000	0.00	0	31
£ / R	On	25/04/2017	Foreign Exchange Future			18.03580		17.97340			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.24850		18.18550			0.0000	32,190,354.00	1,764	32,004
£ / R	On	18/09/2017	Foreign Exchange Future			18.60610		18.48780			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.97050		18.62990			0.0000	0.00	0	0
Total £ / R Future												50,467,998.30	2,787	86,807
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			441.75840	481.443	30.63	0.8816	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			47.05840	23.243	30.63	0.1184	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			823.37520	869.178	20.95	0.8756	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			60.57520	46.778	20.95	0.1244	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,602.47680	1,659.117	23.32	0.9701	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			13.77680	11.017	23.32	0.0299	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3.00410	2.748	42.86	0.0052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,164.30410	5,104.648	42.86	0.9948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			19.23780	18.277	25.46	0.0446	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,930.53780	1,870.176	25.46	0.9554	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.23600	0.251	44.01	0.0006	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,981.53600	6,922.152	44.01	0.9994	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00420	0.004	44.01	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,461.30420	9,401.904	44.01	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			226.91590	238.909	22.05	0.3938	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			548.21590	500.809	22.05	0.6062	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3.00800	2.752	42.93	0.0052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,174.30800	5,114.652	42.93	0.9948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.97550	2.106	44.01	0.0040	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,533.27550	5,474.006	44.01	0.9960	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			438.47830	465.663	21.02	0.6214	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			259.77830	227.563	21.02	0.3786	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2.70580	2.371	33.94	0.0056	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,934.00580	3,874.271	33.94	0.9944	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3.00030	2.743	42.79	0.0052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,154.30030	5,094.643	42.79	0.9948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			242.99090	256.062	21.91	0.4148	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			514.29090	467.962	21.91	0.5852	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			171.57650	179.870	22.59	0.3161	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			692.87650	641.770	22.59	0.6839	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			93.60750	98.026	23.70	0.1921	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,024.90750	969.926	23.70	0.8079	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			802.93980	846.249	20.24	0.8427	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			84.23980	68.149	20.24	0.1573	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			539.01200	571.360	20.77	0.6986	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			190.31200	163.260	20.77	0.3014	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			385.70410	409.956	21.16	0.5745	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	17.40	Put			307.00410	271.856	21.16	0.4255	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,033.84640	1,072.749	19.07	0.7480	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			240.04640	218.349	19.07	0.2520	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			18.10160	19.145	25.73	0.0221	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,960.50160	5,899.845	25.73	0.9779	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			17.95230	18.988	25.73	0.0219	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,970.35230	5,909.688	25.73	0.9781	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			18.25210	19.304	25.73	0.0222	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,950.65210	5,890.004	25.73	0.9778	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			697.98980	720.645	20.15	0.4774	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,000.08980	960.845	20.15	0.5226	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			47.17270	47.928	25.12	0.0433	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,053.77270	5,992.128	25.12	0.9567	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			117.81390	122.645	25.23	0.0844	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,962.31390	5,904.145	25.23	0.9156	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			117.24570	122.057	25.23	0.0840	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,971.74570	5,913.557	25.23	0.9160	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			118.38470	123.236	25.23	0.0847	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,952.88470	5,894.736	25.23	0.9153	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,456.18990	1,522.100	18.31	0.6118	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			968.38990	916.000	18.31	0.3882	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,451.41630	1,517.158	18.32	0.6105	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			973.61630	921.058	18.32	0.3895	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,460.98430	1,527.057	18.31	0.6131	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			963.18430	910.957	18.31	0.3869	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			257.45320	309.809	23.47	0.1462	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,777.55320	6,489.309	23.47	0.8538	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			256.60890	308.831	23.47	0.1458	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,786.70890	6,498.331	23.47	0.8542	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			258.30010	310.790	23.47	0.1466	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,768.40010	6,480.290	23.47	0.8534	0.00	0	0
Total £ / R Option												0.00	0	21,261
Total £ / R												50,467,998.30	2,787	108,068
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12409		0.12392			0.0000	0.00	0	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12673		0.12657			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12977		0.12961			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13267		0.13213			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,155
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	44.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,607.60000	28,591.200	44.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	44.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,607.60000	29,591.200	44.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	44.46	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			30,607.60000	30,591.200	44.46	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			177.42580	174.453	22.21	0.2162	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,520.62580	1,501.653	22.21	0.7838	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			74.28630	71.855	23.64	0.1003	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,417.48630	2,399.055	23.64	0.8997	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			31.29860	29.644	24.92	0.0451	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,374.49860	3,356.844	24.92	0.9549	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			256.28730	251.626	22.64	0.2182	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,295.38730	2,274.726	22.64	0.7818	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			146.20560	141.786	23.57	0.1335	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,185.30560	3,164.887	23.57	0.8665	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			83.86760	80.174	24.40	0.0807	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,122.96760	4,103.274	24.40	0.9193	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			471.14590	471.891	22.55	0.3058	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,257.94590	2,205.091	22.55	0.6942	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			306.91660	304.311	23.29	0.2133	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,093.71660	3,037.511	23.29	0.7867	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			198.07830	194.243	23.88	0.1460	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,984.87830	3,927.443	23.88	0.8540	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,155
€ / R	On	19/12/2016	Foreign Exchange Future			14.93650		14.83600			0.0000	0.00	0	51,038
€ / R	On	23/01/2017	Foreign Exchange Future			15.07430		14.97270			0.0000	0.00	0	349
€ / R	On	31/01/2017	Foreign Exchange Future			14.92440		14.82430			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.18960		15.08630			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.25210		15.14840			0.0000	5,338,235.00	350	29,537
€ / R	On	31/03/2017	Foreign Exchange Future			15.31950		15.21540			0.0000	0.00	0	2
€ / R	On	19/06/2017	Foreign Exchange Future			15.61530		15.51000			0.0000	32,292,440.40	2,068	77,677
€ / R	On	18/09/2017	Foreign Exchange Future			15.96170		15.80850			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.31020		15.96430			0.0000	0.00	0	0
Total € / R Future												37,630,675.40	2,418	160,634
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,579.83040	1,480.628	24.51	0.9499	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			13.84330	14.457	24.94	0.0426	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,677.84330	1,577.957	24.94	0.9574	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			8.48410	8.317	27.06	0.0244	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			2,072.48410	1,971.817	27.06	0.9756	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,171.59190	2,070.825	27.59	0.9785	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			7.50990	7.234	27.64	0.0212	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			2,181.50990	2,080.734	27.64	0.9788	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.35260	0.334	45.32	0.0008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,964.35260	5,863.834	45.32	0.9992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			15.83040	17.128	24.51	0.0501	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.05350	0.048	45.32	0.0001	0.00	0	2,961

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	21.90	Put		7,064.05350	6,963.548	45.32	0.9999	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		7.67530	7.417	27.54	0.0218	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		2,161.67530	2,060.917	27.54	0.9782	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		7.59190	7.325	27.59	0.0215	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call		472.91550	520.446	18.84	0.5743	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put		410.21550	356.146	18.84	0.4257	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		288.37780	315.309	19.32	0.3927	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		764.07780	690.909	19.32	0.6073	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		325.18600	351.642	19.82	0.3688	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		998.88600	922.042	19.82	0.6312	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,603.98490	3,504.692	23.71	0.9406	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		1,092.22130	1,172.309	18.38	0.7608	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		243.82130	220.209	18.38	0.2392	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,594.37000	3,495.083	23.70	0.9401	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		782.52280	843.914	18.55	0.6385	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		434.12280	391.814	18.55	0.3615	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		329.08600	353.315	19.98	0.3453	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,180.68600	1,101.215	19.98	0.6547	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		42.38490	46.792	23.71	0.0594	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		140.41960	149.858	21.83	0.1676	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,162.01960	2,067.758	21.83	0.8324	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		43.15940	47.578	23.69	0.0603	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,584.75940	3,485.478	23.69	0.9397	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		42.77000	47.183	23.70	0.0599	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		662.65960	712.894	18.88	0.5455	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		667.25960	613.394	18.88	0.4545	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		602.54210	638.585	19.63	0.4189	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,352.54210	1,283.285	19.63	0.5811	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		169.07700	173.152	23.38	0.1360	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,839.07700	3,737.852	23.38	0.8640	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		168.58540	172.619	23.40	0.1356	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,848.58540	3,747.319	23.40	0.8644	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		168.09380	172.089	23.42	0.1351	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,858.09380	3,756.789	23.42	0.8649	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,682.26980	1,771.148	18.31	0.7922	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		282.26980	265.848	18.31	0.2078	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,962.31000	3,820.447	22.99	0.8054	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		310.24280	321.523	23.01	0.1942	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,971.74280	3,829.823	23.01	0.8058	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		309.68200	320.907	23.03	0.1937	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,981.18200	3,839.207	23.03	0.8063	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		310.81000	322.147	22.99	0.1946	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,738.83060	2,498.863	20.85	0.6444	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		641.25020	746.892	20.86	0.3547	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,746.95020	2,506.692	20.86	0.6453	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		645.01770	751.234	20.84	0.3564	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,730.71770	2,491.034	20.84	0.6436	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			643.13060	749.063	20.85	0.3556	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												37,630,675.40	2,418	170,186
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.44690		10.41260			0.0000	0.00	0	11,306
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.59880		10.56250			0.0000	0.00	0	10,587
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.77560		10.73830			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.94210		10.87230			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.11110		10.91130			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	21,984
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			71.54540	69.700	15.96	0.2958	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			318.94540	282.800	15.96	0.7042	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			69.16510	67.187	15.99	0.2874	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			326.56510	290.287	15.99	0.7126	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			66.85390	64.752	16.02	0.2792	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			334.25390	297.852	16.02	0.7208	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			48.99700	49.928	17.55	0.1090	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,426.49700	1,391.128	17.55	0.8910	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			48.30190	49.182	17.56	0.1076	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,435.80190	1,400.382	17.56	0.8924	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			47.61700	48.448	17.58	0.1062	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,445.11700	1,409.648	17.58	0.8938	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			140.32940	142.648	16.92	0.2002	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,472.02940	1,437.048	16.92	0.7998	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			142.92560	145.325	16.89	0.2034	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,454.62560	1,419.725	16.89	0.7966	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			141.62230	143.981	16.90	0.2018	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,463.32230	1,428.381	16.90	0.7982	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,535.72690	1,472.379	16.81	0.7363	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			236.36180	242.731	16.82	0.2621	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,544.06180	1,480.631	16.82	0.7379	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			234.71220	240.997	16.84	0.2605	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,552.41220	1,488.897	16.84	0.7395	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			238.02690	244.478	16.81	0.2637	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,356.79150	1,211.227	16.33	0.6241	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			392.68630	447.562	16.31	0.3795	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,341.38630	1,196.462	16.31	0.6205	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			390.38160	444.934	16.32	0.3777	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,349.08160	1,203.834	16.32	0.6223	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			388.09150	442.327	16.33	0.3759	0.00	0	0
Total AU\$ / 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 AU\$ / R												0.00	0	21,984
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.50720		10.39330			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.69270		10.57510			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.90650		10.78650			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.10630		10.95380			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	12
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			0.97100	0.974	28.96	0.0046	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,117.67100	2,003.774	28.96	0.9954	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.97380	0.957	29.03	0.0045	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,127.67380	2,013.757	29.03	0.9955	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.97660	0.940	29.09	0.0044	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,137.67660	2,023.740	29.09	0.9956	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			26.01670	29.422	20.50	0.0610	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,180.91670	2,066.722	20.50	0.9390	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			25.70040	29.059	20.52	0.0603	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,190.60040	2,076.359	20.52	0.9397	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			25.38880	28.702	20.54	0.0596	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,200.28880	2,086.002	20.54	0.9404	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			242.77660	268.288	17.66	0.3121	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,186.27660	1,091.788	17.66	0.6879	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			240.81860	266.105	17.68	0.3100	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,194.31860	1,099.606	17.68	0.6900	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			238.87460	263.941	17.69	0.3079	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,202.37460	1,107.441	17.69	0.6921	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			521.21280	577.904	16.57	0.4878	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			847.41280	751.604	16.57	0.5122	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			517.74040	574.073	16.58	0.4855	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			853.94040	757.773	16.58	0.5145	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			514.28970	570.265	16.59	0.4831	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			860.48970	763.965	16.59	0.5169	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	12
CF CANDCO	On	19/12/2016	Foreign Exchange Future			370.59800		448.16930			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			13.84730		13.78810			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.15950		14.09700			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.52220		14.45760			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.86500		14.75690			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,945
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			2.18600	1.886	31.96	0.0059	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,894.08600	2,834.586	31.96	0.9941	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			2.18660	1.887	32.06	0.0059	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,904.08660	2,844.587	32.06	0.9941	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			2.18710	1.888	32.15	0.0059	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,914.08710	2,854.588	32.15	0.9941	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			66.61390	69.564	24.49	0.0865	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,019.61390	2,960.064	24.49	0.9135	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			66.19540	69.116	24.51	0.0859	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,029.19540	2,969.616	24.51	0.9141	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			65.78130	68.671	24.53	0.0854	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,038.78130	2,979.171	24.53	0.9146	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,866.91440	1,821.742	22.06	0.6801	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			438.46480	458.064	22.03	0.3223	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,850.86480	1,805.864	22.03	0.6777	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			436.48630	456.000	22.05	0.3211	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,858.88630	1,813.800	22.05	0.6789	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			434.51440	453.942	22.06	0.3199	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			845.68450	896.247	21.07	0.4655	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,468.78450	1,411.247	21.07	0.5345	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			842.55570	892.976	21.08	0.4642	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,475.65570	1,417.976	21.08	0.5358	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			839.43420	889.713	21.09	0.4629	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,482.53420	1,424.713	21.09	0.5371	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,945
CNH / R	On	19/12/2016	Foreign Exchange Future			2.03520		2.01720			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.05360		2.03520			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.07890		2.05980			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.10220		2.07720			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			4.11670	2.519	31.53	0.0055	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,332.11670	4,150.519	31.53	0.9945	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			4.10400	2.541	32.17	0.0055	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,432.10400	4,250.540	32.17	0.9945	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			4.09560	2.565	32.81	0.0054	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,532.09560	4,350.565	32.81	0.9946	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			47.56460	55.199	22.40	0.0555	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,695.56460	4,519.199	22.40	0.9445	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			53.32310	61.054	22.14	0.0612	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,501.32310	4,325.054	22.14	0.9388	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			50.35360	58.039	22.27	0.0583	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,598.35360	4,422.039	22.27	0.9417	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,326.33430	2,183.185	18.97	0.6772	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			503.21920	549.054	19.04	0.3123	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,405.21920	2,260.054	19.04	0.6877	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			483.73470	527.664	19.12	0.3023	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,485.73470	2,338.664	19.12	0.6977	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			524.33430	572.185	18.97	0.3228	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,125.28350	1,221.791	18.55	0.4903	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,753.28350	1,599.791	18.55	0.5097	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,088.76160	1,183.004	18.60	0.4793	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,816.76160	1,661.004	18.60	0.5207	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1,054.58330	1,145.299	18.64	0.4684	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,882.58330	1,723.299	18.64	0.5316	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/12/2016	Foreign Exchange Future			2.00770		1.99420			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.05060		2.03680			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.10000		2.08600			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	Call			2.86510	2.699	36.28	0.0052	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,960.86510	4,825.700	36.28	0.9948	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			2.88190	2.770	35.18	0.0055	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,760.88190	4,625.770	35.18	0.9945	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			2.87200	2.733	35.73	0.0054	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,860.87200	4,725.733	35.73	0.9946	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			152.72400	163.521	18.95	0.1579	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,584.72400	2,457.521	18.95	0.8421	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			178.92440	191.165	18.91	0.1793	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,410.92440	2,285.165	18.91	0.8207	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			165.37460	176.871	18.93	0.1684	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,497.37460	2,370.871	18.93	0.8316	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,543.55550	1,449.641	17.84	0.5583	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			769.90830	813.821	17.88	0.4283	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,609.90830	1,513.821	17.88	0.5717	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			737.49730	779.295	17.93	0.4151	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,677.49730	1,579.295	17.93	0.5849	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			803.55550	849.641	17.84	0.4417	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / 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
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.81580		1.80260			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84700		1.83330			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.88230		1.86830			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.91470		1.89520			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	19,930
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			4.93670	4.615	29.34	0.0113	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,178.93670	3,046.615	29.34	0.9887	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			4.58030	4.264	29.81	0.0104	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,278.58030	3,146.264	29.81	0.9896	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			4.26080	3.951	30.28	0.0095	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,378.26080	3,245.951	30.28	0.9905	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			148.20340	157.793	24.10	0.1387	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,215.20340	3,087.793	24.10	0.8613	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			141.08730	150.164	24.25	0.1325	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,308.08730	3,180.164	24.25	0.8675	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			134.37230	142.966	24.41	0.1266	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,401.37230	3,272.966	24.41	0.8734	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			715.75810	753.055	20.62	0.3997	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,832.75810	1,730.055	20.62	0.6003	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			770.48300	812.073	20.41	0.4241	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,687.48300	1,589.073	20.41	0.5759	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			742.57170	781.987	20.51	0.4118	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,759.57170	1,658.987	20.51	0.5882	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,161.99850	1,230.806	19.71	0.5054	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,609.99850	1,483.806	19.71	0.4946	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,127.43040	1,193.753	19.79	0.4941	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,675.43040	1,546.753	19.79	0.5059	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,093.94410	1,157.830	19.88	0.4830	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,741.94410	1,610.830	19.88	0.5170	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	19,930
KES / R	On	19/12/2016	Foreign Exchange Future			0.13790		0.13680			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13780		0.13690			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13790		0.13690			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13830		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			10.00060		9.92050			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.13950		10.05690			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.30000		10.21580			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.44950		10.33510			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			8.45100	10.164	21.47	0.0505	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			937.95100	859.564	21.47	0.9495	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			8.20430	9.926	21.56	0.0493	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			947.70430	869.326	21.56	0.9507	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			7.96560	9.695	21.65	0.0481	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			957.46560	879.095	21.65	0.9519	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			87.66730	98.148	18.21	0.1901	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,120.76730	1,048.648	18.21	0.8099	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			86.45450	96.837	18.24	0.1879	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,129.55450	1,057.337	18.24	0.8121	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			85.25710	95.545	18.26	0.1857	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,138.35710	1,066.045	18.26	0.8143	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			260.74770	281.230	17.26	0.3422	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			984.94770	921.229	17.26	0.6578	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			258.46930	278.762	17.28	0.3398	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			992.66930	928.762	17.28	0.6602	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			256.21400	276.315	17.30	0.3374	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,000.41400	936.316	17.30	0.6626	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			521.08990	565.430	16.77	0.4969	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			765.98990	695.930	16.77	0.5031	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			517.41180	561.472	16.78	0.4944	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			772.31180	701.972	16.78	0.5056	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			524.79540	569.413	16.76	0.4994	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			759.69540	689.914	16.76	0.5006	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.30770		1.29820			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32210		1.31230			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33900		1.32900			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.35450		1.34090			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			1,018.00000	923.000		1.0000	0.00	0	0
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			1,118.00000	1,023.000		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			1,218.00000	1,123.000		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			1,077.00000	979.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,177.00000	1,079.000		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			1,277.00000	1,179.000		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			510.00000	410.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			610.00000	510.000		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			710.00000	610.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			191.00000	55.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			291.00000	155.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			391.00000	255.000		1.0000	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			1.24540		1.25030			0.0000	0.00	0	2,118
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.24830		1.25330			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25120		1.25620			0.0000	10,128,464.00	8,095	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25400		1.25900			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												10,128,464.00	8,095	10,213
Total QUANTO £ / \$												10,128,464.00	8,095	10,213
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.06070		1.06120			0.0000	0.00	0	52
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06550		1.06610			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07070		1.07140			0.0000	27,090,851.40	25,302	25,302
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07580		1.07660			0.0000	0.00	0	0
Total QUANTO € / \$ Future												27,090,851.40	25,302	25,354
Total QUANTO € / \$												27,090,851.40	25,302	25,354
RAIN	On	19/12/2016	Foreign Exchange Future			23,527.61000		23,373.51000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,927.68000		23,769.48000			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			9.85080		9.78640			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.01370		9.94700			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			10.20180		10.13310			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	153
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			0.91610	0.796	29.55	0.0039	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,024.51610	1,959.996	29.55	0.9961	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.91570	0.792	29.66	0.0039	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,034.51570	1,969.992	29.66	0.9961	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.91530	0.789	29.77	0.0039	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,044.51530	1,979.989	29.77	0.9961	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			84.70280	92.172	18.31	0.1819	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,127.70280	1,068.472	18.31	0.8181	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			83.51460	90.944	18.33	0.1798	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,136.51460	1,077.244	18.33	0.8202	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			82.34170	89.653	18.35	0.1776	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,145.34170	1,085.953	18.35	0.8224	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			347.43180	370.093	16.63	0.4288	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			724.33180	678.293	16.63	0.5712	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			344.28260	366.734	16.64	0.4259	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			731.18260	684.934	16.64	0.5741	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			341.16020	363.403	16.66	0.4229	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			738.06020	691.603	16.66	0.5771	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	153
TRY / R	On	19/12/2016	Foreign Exchange Future			4.09160		4.07170			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.07790		4.05760			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			4.05260		4.03350			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.02810	0.040	33.76	0.0005	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,218.32810	1,198.440	33.76	0.9995	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.02550	0.038	33.86	0.0005	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,228.32550	1,208.438	33.86	0.9995	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.02320	0.036	33.96	0.0004	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,238.32320	1,218.436	33.96	0.9996	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			4.55980	5.305	17.85	0.0357	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			806.95980	787.405	17.85	0.9643	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			4.63700	5.390	18.07	0.0359	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			817.03700	797.490	18.07	0.9641	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			4.71490	5.476	18.29	0.0360	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			827.11490	807.576	18.29	0.9640	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			109.39940	114.153	16.35	0.3630	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			335.89940	321.553	16.35	0.6370	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			106.66290	111.299	16.38	0.3560	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			343.16290	328.698	16.38	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
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			103.98840	108.508	16.41	0.3492	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			350.48840	335.908	16.41	0.6508	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	83
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.40870		1.39850			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.36390		1.35390			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30730		1.29790			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.25650		1.24460			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												454 962 424.10	61,985	1,131,892
Total Options												9 946 601.00	45,280	2,653,275
Grand Total:												464,909,025.10	107,265	3,785,167