



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/12/2016 Foreign Exchange Future			13.60430		13.64140			0.0000	6,802,150.00	500	0
\$ / R On 14/12/2016 Foreign Exchange Future			13.60670		13.64140			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.60670		13.64150			0.0000	17,579,856.40	1,292	2,477
\$ / R On 19/12/2016 Foreign Exchange Future			13.61390		13.65000			0.0000	941,469,254.50	69,155	293,233
\$ / R On 21/12/2016 Foreign Exchange Future			13.61760		13.65420			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			13.63550		13.67340			0.0000	1,363,550.00	100	2,312
\$ / R On 29/12/2016 Foreign Exchange Future			13.63830		13.67630			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			13.65520		13.69330			0.0000	3,413,800.00	250	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			13.67490		13.71320			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.68060		13.71890			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			13.69190		13.73030			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.69440		13.73290			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.69960		13.73820			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.70730		13.74600			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.71240		13.75130			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.71760		13.75650			0.0000	17,681,986.40	1,289	1,289
\$ / R On 31/01/2017 Foreign Exchange Future			13.72790		13.76700			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.77160		13.81160			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			13.79750		13.83770			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			13.80000		13.84030			0.0000	124,200.00	9	374
\$ / R On 01/03/2017 Foreign Exchange Future			13.80260		13.84290			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	13/03/2017	Foreign Exchange Future			13.83370		13.87430			0.0000	974,847,005.30	70,469	347,761
\$ / R	On	31/03/2017	Foreign Exchange Future			13.88120		13.92200			0.0000	0.00	0	1,561
\$ / R	On	11/04/2017	Foreign Exchange Future			13.91030		13.95110			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			13.91300		13.95380			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			13.91560		13.95640			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			13.93680		13.97760			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.94740		13.98830			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.09310		14.13410			0.0000	15,347,385.90	1,089	190,051
\$ / R	On	12/07/2017	Foreign Exchange Future			14.15390		14.19500			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.17760		14.21880			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.33360		14.37520			0.0000	0.00	0	4,455
\$ / R	On	23/10/2017	Foreign Exchange Future			14.42690		14.46850			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.57630		14.61780			0.0000	0.00	0	14,956
\$ / R	On	19/03/2018	Foreign Exchange Future			14.82080		14.86350			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.06520		15.10920			0.0000	0.00	0	70
Total \$ / R Future												1,978,629,188.50	144,153	873,332
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			1.07650	0.000	23.09	0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			729.67650	765.700	23.09	1.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,001.73110	966.702	35.45	1.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			0.33110	0.002	35.45	0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			991.75300	956.702	35.49	1.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			0.35300	0.002	35.49	0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			981.77640	946.703	35.53	0.9999	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			0.37640	0.003	35.53	0.0001	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			44.54770	34.525	35.99	0.1782	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			353.04770	377.825	35.99	0.8218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,500.00760	5,536.107	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.00580	0.006	65.51	0.0000	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,600.00580	5,636.106	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.00160	0.002	65.51	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,050.00160	6,086.102	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.00140	0.001	65.51	0.0000	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,100.00140	6,136.101	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.00120	0.001	65.51	0.0000	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,160.00120	6,196.101	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.00080	0.001	65.51	0.0000	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,300.00080	6,336.101	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.00050	0.001	65.51	0.0000	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,430.00050	6,466.101	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.00040	0.000	65.51	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,510.00040	6,546.100	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.00030	0.000	65.51	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,650.00030	6,686.100	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.00020	0.000	65.51	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,710.00020	6,746.100	65.51	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	20.80	Call			0.00010	0.000	65.51	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,150.00010	7,186.100	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00000	0.000	65.51	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,250.00000	7,286.100	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00000	0.000	65.51	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,350.00000	7,386.100	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00000	0.000	65.51	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,590.00000	7,626.100	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00000	0.000	65.51	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,650.00000	7,686.100	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	65.51	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,360.00000	9,396.100	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	65.51	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,290.00000	13,326.100	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,450.00000	13,413.900	74.62	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	74.62	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,850.35050	1,814.328	39.31	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			0.35050	0.428	39.31	0.0021	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,152.73060	1,117.251	31.60	0.9833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			2.73060	3.351	31.60	0.0167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,063.38290	1,028.224	30.47	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			3.38290	4.324	30.47	0.0216	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			905.07260	870.825	28.46	0.9652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			5.07260	6.925	28.46	0.0348	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			661.43040	630.660	25.97	0.9196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			11.43040	16.760	25.97	0.0804	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			462.18020	434.105	24.61	0.8280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			32.18020	40.205	24.61	0.1720	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			403.36680	376.129	24.18	0.7859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			43.36680	52.229	24.18	0.2141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			395.19940	368.079	24.12	0.7793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			45.19940	54.179	24.12	0.2207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			387.09480	360.091	24.06	0.7725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			47.09480	56.191	24.06	0.2275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			363.17280	336.517	23.87	0.7515	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			53.17280	62.617	23.87	0.2485	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			355.33350	328.793	23.81	0.7442	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			55.33350	64.893	23.81	0.2558	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			317.21860	291.249	23.50	0.7056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			67.21860	77.349	23.50	0.2944	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			260.30340	235.259	23.01	0.6367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			90.30340	101.359	23.01	0.3633	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			246.92140	222.117	22.89	0.6183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			96.92140	108.217	22.89	0.3817	0.00	0	36,016
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			158.45270	139.055	22.44	0.4690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			158.45270	175.155	22.44	0.5310	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	13.70	Call			136.32440	118.561	22.60	0.4195	59,280.55	500	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			186.32440	204.661	22.60	0.5805	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			116.61620	100.452	22.77	0.3722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			216.61620	236.552	22.77	0.6278	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			3.32970	3.024	32.46	0.0152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,263.32970	1,299.124	32.46	0.9848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2.92020	2.591	33.19	0.0130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,332.92020	1,368.691	33.19	0.9870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2.81600	2.442	33.32	0.0123	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,352.81600	1,388.542	33.32	0.9877	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			2.10750	1.822	34.00	0.0093	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,452.10750	1,487.922	34.00	0.9907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1.58640	1.368	34.67	0.0070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,551.58640	1,587.468	34.67	0.9930	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1.54250	1.329	34.74	0.0068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,561.54250	1,597.429	34.74	0.9932	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			1.26960	1.092	35.22	0.0056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,631.26960	1,667.192	35.22	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			0.91600	0.785	36.03	0.0041	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,750.91600	1,786.885	36.03	0.9959	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			0.74070	0.633	36.57	0.0033	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,830.74070	1,866.733	36.57	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			0.70290	0.600	36.71	0.0031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,850.70290	1,886.700	36.71	0.9969	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			0.58630	0.500	37.18	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,920.58630	1,956.600	37.18	0.9974	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			0.44380	0.377	37.92	0.0020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,030.44380	2,066.477	37.92	0.9980	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			0.33070	0.280	38.74	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,150.33070	2,186.380	38.74	0.9985	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			0.32290	0.273	38.80	0.0014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,160.32290	2,196.373	38.80	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			0.29340	0.248	39.08	0.0013	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,200.29340	2,236.348	39.08	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			0.28650	0.242	39.14	0.0013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,210.28650	2,246.342	39.14	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			0.20700	0.174	40.09	0.0009	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,350.20700	2,386.274	40.09	0.9991	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			0.16190	0.136	40.84	0.0007	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,460.16190	2,496.235	40.84	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			0.13320	0.111	41.45	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,550.13320	2,586.211	41.45	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			0.10570	0.091	42.29	0.0005	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,660.10570	2,696.191	42.29	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			0.08800	0.100	43.80	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,750.08800	2,786.200	43.80	0.9995	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	16.47	Call			0.09490	0.108	44.96	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,820.09490	2,856.208	44.96	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			0.10130	0.115	45.97	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,880.10130	2,916.215	45.97	0.9995	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			0.10340	0.118	46.30	0.0006	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,900.10340	2,936.218	46.30	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			0.11940	0.136	48.64	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,040.11940	3,076.235	48.64	0.9994	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			0.12800	0.145	49.81	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,110.12800	3,146.245	49.81	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			0.12920	0.146	49.97	0.0006	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,120.12920	3,156.246	49.97	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			0.13690	0.155	50.98	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,180.13690	3,216.255	50.98	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			0.14770	0.167	52.31	0.0007	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,260.14770	3,296.267	52.31	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			0.15320	0.173	52.98	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,300.15320	3,336.273	52.98	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			0.15460	0.174	53.15	0.0007	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,310.15460	3,346.274	53.15	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			0.16030	0.181	53.81	0.0007	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,350.16030	3,386.281	53.81	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			0.22370	0.251	60.33	0.0009	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,740.22370	3,776.350	60.33	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			0.24420	0.273	62.16	0.0009	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,850.24420	3,886.373	62.16	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			0.24610	0.275	62.33	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,860.24610	3,896.375	62.33	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			0.27610	0.308	64.84	0.0010	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,010.27610	4,046.408	64.84	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			0.28240	0.315	65.34	0.0010	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,040.28240	4,076.415	65.34	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			0.28880	0.303	65.51	0.0010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,070.28880	4,106.403	65.51	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			0.15940	0.152	65.51	0.0005	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,350.15940	4,386.252	65.51	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			0.14780	0.141	65.51	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,380.14780	4,416.241	65.51	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			0.13700	0.131	65.51	0.0004	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,410.13700	4,446.231	65.51	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			0.12390	0.118	65.51	0.0004	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,450.12390	4,486.218	65.51	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.11780	0.112	65.51	0.0004	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,470.11780	4,506.212	65.51	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.05580	0.053	65.51	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,760.05580	4,796.153	65.51	0.9998	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	18.45	Call		0.05030	0.048	65.51	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,800.05030	4,836.148	65.51	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		0.01550	0.015	65.51	0.0001	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		5,240.01550	5,276.115	65.51	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		0.01220	0.012	65.51	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		5,330.01220	5,366.112	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		0.01150	0.011	65.51	0.0000	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		5,350.01150	5,386.111	65.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		0.00760	0.007	65.51	0.0000	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		109.38240	93.845	22.84	0.3539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		229.38240	249.945	22.84	0.6461	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call		83.93090	70.799	23.10	0.2858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put		283.93090	306.899	23.10	0.7142	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call		70.64070	58.914	23.27	0.2475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put		320.64070	345.014	23.27	0.7525	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		49.30310	40.117	23.60	0.1816	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		399.30310	426.217	23.60	0.8184	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		40.90210	32.842	23.77	0.1540	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		440.90210	468.942	23.77	0.8460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		36.48840	29.056	23.87	0.1390	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		466.48840	495.156	23.87	0.8610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		35.11360	27.883	23.90	0.1343	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		475.11360	503.983	23.90	0.8657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		33.78490	26.752	23.93	0.1296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		483.78490	512.852	23.93	0.8704	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		31.26150	24.612	24.00	0.1208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		501.26150	530.712	24.00	0.8792	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call		28.90790	22.625	24.06	0.1125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put		518.90790	548.725	24.06	0.8875	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call		27.79160	21.687	24.10	0.1085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put		527.79160	557.787	24.10	0.8915	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		24.67220	19.078	24.20	0.0972	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		554.67220	585.178	24.20	0.9028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		22.77230	17.501	24.26	0.0902	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		572.77230	603.601	24.26	0.9098	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		20.17130	15.355	24.36	0.0806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		600.17130	631.455	24.36	0.9194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		18.59150	14.061	24.43	0.0746	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		618.59150	650.161	24.43	0.9254	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		15.12590	11.252	24.60	0.0614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		665.12590	697.352	24.60	0.9386	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		13.34430	10.379	24.98	0.0565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		693.34430	726.479	24.98	0.9435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		12.79510	10.110	25.11	0.0550	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		702.79510	736.210	25.11	0.9450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		10.99260	8.891	25.75	0.0482	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	14.39	Put			750.99260	784.991	25.75	0.9518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			10.70060	8.670	25.88	0.0470	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			760.70060	794.770	25.88	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			9.37530	7.668	26.53	0.0413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			809.37530	843.768	26.53	0.9587	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			8.24760	6.813	27.17	0.0365	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			858.24760	892.913	27.17	0.9635	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			8.04270	6.658	27.30	0.0356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			868.04270	902.758	27.30	0.9644	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			6.45920	5.451	28.46	0.0288	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			956.45920	991.551	28.46	0.9712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			6.02070	5.115	28.85	0.0270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			986.02070	1,021.215	28.85	0.9730	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			5.61970	4.807	29.24	0.0252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,015.61970	1,050.907	29.24	0.9748	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			5.25260	4.524	29.62	0.0236	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,045.25260	1,080.624	29.62	0.9764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			5.13720	4.435	29.75	0.0231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,055.13720	1,090.535	29.75	0.9769	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			4.14660	3.666	31.04	0.0188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,154.14660	1,189.766	31.04	0.9812	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			3.97950	3.535	31.30	0.0181	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,173.97950	1,209.635	31.30	0.9819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			3.67130	3.294	31.82	0.0167	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,213.67130	1,249.394	31.82	0.9833	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			22.74830	18.478	23.79	0.0852	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			668.54830	700.879	23.79	0.9148	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			4.80370	3.453	30.18	0.0161	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			1,350.60370	1,385.853	30.18	0.9839	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			266.88010	240.212	21.87	0.6118	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			112.68010	122.612	21.87	0.3882	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			31.58020	25.874	23.51	0.1139	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			587.38020	618.274	23.51	0.8861	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			393.73090	414.655	20.74	0.6930	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			127.13090	110.155	20.74	0.3070	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			39.98340	33.623	22.43	0.1107	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			823.68340	855.323	22.43	0.8893	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			123.06070	109.876	20.41	0.2694	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			529.76070	554.676	20.41	0.7306	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			300.01010	279.626	18.97	0.4970	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			286.81010	304.726	18.97	0.5030	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			214.40930	198.520	19.62	0.3773	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			445.50930	467.920	19.62	0.6227	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			5.65470	3.808	24.82	0.0114	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,456.75470	2,493.208	24.82	0.9886	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			154.36700	142.127	20.11	0.2783	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		654.06700	680.227	20.11	0.7217	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		148.43780	136.569	20.27	0.2657	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		695.53780	722.169	20.27	0.7343	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		350.96920	329.279	18.96	0.5073	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		322.76920	339.679	18.96	0.4927	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		230.72610	214.948	19.64	0.3620	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		544.72610	567.648	19.64	0.6380	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		230.14570	214.385	19.80	0.3534	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		578.84570	601.985	19.80	0.6466	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		18.45280	14.480	23.13	0.0346	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		2,157.15280	2,192.080	23.13	0.9654	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		161.57480	149.011	20.53	0.2588	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		815.07480	841.411	20.53	0.7412	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		350.09580	329.912	19.18	0.4780	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		393.59580	412.312	19.18	0.5220	0.00	0	1,000
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		299.29020	280.972	19.47	0.4132	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		512.29020	533.072	19.47	0.5868	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		243.83170	227.781	19.85	0.3519	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		626.83170	649.881	19.85	0.6481	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		76.08490	69.380	21.86	0.1303	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		1,379.08490	1,411.480	21.86	0.8697	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		272.77940	255.468	20.18	0.3402	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		781.17940	803.868	20.18	0.6598	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		131.31220	120.797	21.62	0.1827	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		1,349.71220	1,379.197	21.62	0.8173	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		531.89940	505.978	19.02	0.5365	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		434.19940	448.478	19.02	0.4635	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		344.76090	324.573	19.91	0.3860	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		734.46090	754.573	19.91	0.6140	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		393.18230	371.395	19.68	0.4251	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		650.28230	668.795	19.68	0.5749	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,545.92710	7,586.578	26.60	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,722.04140	1,683.364	18.77	0.9185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		47.74140	49.664	18.77	0.0815	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		1,449.77590	1,412.561	18.26	0.8777	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		75.47590	78.861	18.26	0.1223	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,047.98740	1,013.889	18.37	0.7664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		173.68740	180.189	18.37	0.2336	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		1,025.89720	992.025	18.37	0.7585	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		181.59720	188.325	18.37	0.2415	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		975.33220	942.012	18.39	0.7397	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		201.03220	208.312	18.39	0.2603	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		873.91300	841.888	18.51	0.6967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		249.61300	258.188	18.51	0.3033	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		722.54000	692.900	18.80	0.6211	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		348.24000	359.200	18.80	0.3789	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			641.34810	613.225	18.97	0.5750	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			417.04810	429.525	18.97	0.4250	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			615.87250	588.264	19.03	0.5596	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			441.57250	454.564	19.03	0.4404	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			591.18040	564.094	19.08	0.5444	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			466.88040	480.394	19.08	0.4556	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			481.79300	457.444	19.47	0.4700	228,722.20	500	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			607.49300	623.744	19.47	0.5300	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			443.84620	420.616	19.65	0.4417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			669.54620	686.916	19.65	0.5583	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			375.99890	354.949	20.01	0.3882	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			801.69890	821.249	20.01	0.6118	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			345.81590	325.825	20.19	0.3632	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			871.51590	892.125	20.19	0.6368	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			334.39670	314.821	20.26	0.3535	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			900.09670	921.121	20.26	0.6465	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			317.93840	298.977	20.37	0.3393	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			943.63840	965.277	20.37	0.6607	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			280.48710	263.023	20.66	0.3059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,056.18710	1,079.323	20.66	0.6941	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			225.93950	210.883	21.17	0.2545	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,261.63950	1,287.183	21.17	0.7455	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			216.75450	202.131	21.27	0.2456	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,302.45450	1,328.431	21.27	0.7544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			209.68630	195.399	21.34	0.2386	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,335.38630	1,361.699	21.34	0.7614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			193.03410	179.568	21.54	0.2220	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,418.73410	1,445.868	21.54	0.7780	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			173.42690	160.965	21.79	0.2020	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,529.12690	1,557.265	21.79	0.7980	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			157.97150	146.361	21.99	0.1862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,623.67150	1,652.661	21.99	0.8138	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			156.62810	145.095	22.00	0.1848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,632.32810	1,661.395	22.00	0.8152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			155.29640	143.838	22.02	0.1834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,640.99640	1,670.138	22.02	0.8166	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			140.19000	129.609	22.22	0.1676	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,745.89000	1,775.909	22.22	0.8324	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			0.00000	127.382	22.26	0.1651	127,381.60	1,000	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			0.00000	1,793.682	22.26	0.8349	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			116.31220	107.186	22.59	0.1419	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,942.01220	1,973.486	22.59	0.8581	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			112.44760	103.566	22.66	0.1376	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,978.14760	2,009.866	22.66	0.8624	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			106.90130	98.375	22.76	0.1315	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,032.60130	2,064.675	22.76	0.8685	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	16.00	Call			90.40540	82.970	23.10	0.1129	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,216.10540	2,249.270	23.10	0.8871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			75.34240	68.952	23.47	0.0956	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,421.04240	2,455.252	23.47	0.9044	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			59.96810	54.702	23.94	0.0774	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,685.66810	2,721.002	23.94	0.9226	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			48.52010	44.799	24.38	0.0643	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,924.22010	2,961.099	24.38	0.9357	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			39.02650	36.933	24.82	0.0536	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,164.72650	3,203.233	24.82	0.9464	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			29.88340	29.282	25.37	0.0431	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,465.58340	3,505.582	25.37	0.9569	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			10.23090	11.147	26.60	0.0176	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,565.93090	4,607.447	26.60	0.9824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			10.11240	11.022	26.60	0.0174	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,575.81240	4,617.322	26.60	0.9826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			5.19790	5.774	26.60	0.0097	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,130.89790	5,172.074	26.60	0.9903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			3.26330	3.675	26.60	0.0065	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,508.96330	5,549.975	26.60	0.9935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.29020	0.352	26.60	0.0007	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,365.99020	7,406.652	26.60	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.22710	0.278	26.60	0.0006	0.00	0	1,800
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			350.86960	330.925	20.48	0.3410	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,048.86960	1,069.725	20.48	0.6590	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			624.62370	597.275	19.30	0.5143	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			613.52370	626.975	19.30	0.4857	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			76.36770	71.210	24.34	0.0846	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,142.56770	3,178.210	24.34	0.9154	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			624.19170	597.034	19.32	0.5125	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			620.39170	634.034	19.32	0.4875	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			632.99890	605.536	19.32	0.5159	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			616.59890	629.936	19.32	0.4841	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			518.77240	493.927	19.83	0.4344	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			851.17240	867.127	19.83	0.5656	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			113.31780	104.780	23.33	0.1159	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,795.01780	2,827.380	23.33	0.8841	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			742.83840	713.201	19.07	0.5596	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			554.53840	565.802	19.07	0.4404	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			610.53730	583.673	19.47	0.4865	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			722.23730	736.273	19.47	0.5135	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			325.29410	306.791	21.00	0.2939	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,396.99410	1,419.391	21.00	0.7061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			751.50580	722.180	19.47	0.5003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			847.40580	859.080	19.47	0.4997	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			528.68200	504.358	20.36	0.3808	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	14.89	Put			1,284.58200	1,301.258	20.36	0.6192	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			800.92800	770.601	19.31	0.5242	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			776.82800	787.501	19.31	0.4758	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			771.67950	741.999	19.40	0.5102	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			817.57950	828.899	19.40	0.4898	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			383.69560	363.450	21.27	0.2908	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,759.59560	1,780.350	21.27	0.7092	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			712.63650	684.017	19.60	0.4808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			908.53650	920.917	19.60	0.5192	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			650.91870	623.512	19.83	0.4487	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,016.81870	1,030.412	19.83	0.5513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			332.46530	313.827	21.60	0.2573	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,978.36530	2,000.727	21.60	0.7427	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			405.89200	385.033	21.11	0.3052	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,671.79200	1,691.933	21.11	0.6948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			385.65640	365.438	21.26	0.2921	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,751.55640	1,772.338	21.26	0.7079	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			295.81000	278.712	21.87	0.2327	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,161.71000	2,185.612	21.87	0.7673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			381.74580	361.471	21.29	0.2895	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,767.64580	1,788.371	21.29	0.7105	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			379.80700	359.507	21.30	0.2882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,775.70700	1,796.406	21.30	0.7118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			202.32850	189.615	22.77	0.1665	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,798.22850	2,826.515	22.77	0.8335	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			320.30340	302.168	21.69	0.2492	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,036.20340	2,059.068	21.69	0.7508	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			318.60670	300.539	21.70	0.2481	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,044.50670	2,067.439	21.70	0.7519	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			90.31100	83.890	25.72	0.0770	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,606.21100	4,640.790	25.72	0.9230	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			280.59810	264.166	22.00	0.2223	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,246.49810	2,271.066	22.00	0.7777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			257.98900	242.576	22.19	0.2066	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,383.88900	2,409.476	22.19	0.7934	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			45.65920	41.873	25.72	0.0422	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,621.55920	5,658.773	25.72	0.9578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			118.61930	112.156	25.15	0.1001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,034.51930	4,069.056	25.15	0.8999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			114.63530	108.415	25.34	0.0968	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,130.53530	4,165.315	25.34	0.9032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,421.65270	1,384.560	18.27	0.7522	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			287.55270	291.460	18.27	0.2478	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			928.67530	896.658	18.97	0.5818	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			624.57530	633.558	18.97	0.4182	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			909.39080	877.606	19.02	0.5734	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	13.87	Put			645.29080	654.506	19.02	0.4266	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			951.36140	920.293	19.12	0.5685	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			706.36140	716.393	19.12	0.4315	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			152.98510	144.149	24.72	0.1192	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,937.98510	3,970.249	24.72	0.8808	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			732.75670	705.250	19.87	0.4620	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,073.95670	1,087.650	19.87	0.5380	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,048.33320	1,018.741	19.32	0.5523	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			893.13320	905.141	19.32	0.4477	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			863.10580	836.065	19.87	0.4782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,177.90580	1,192.465	19.87	0.5218	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,270.48000	1,238.605	18.76	0.6314	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			354.28260	360.775	18.28	0.2448	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,317.17230	3,344.289	23.12	0.8038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			253.47700	240.440	24.11	0.1647	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,878.27700	3,906.840	24.11	0.8353	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,902.57350	1,866.179	18.03	0.7943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			277.37350	282.579	18.03	0.2057	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,729.48260	1,694.375	18.28	0.7552	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,996.33870	3,022.306	22.62	0.7801	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			304.21540	289.681	23.09	0.1974	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,299.01540	3,326.081	23.09	0.8026	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,470.18160	1,436.728	18.50	0.6905	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			494.98160	503.128	18.50	0.3095	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			302.37230	287.889	23.12	0.1962	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,459.54050	2,482.899	21.91	0.7281	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			372.54970	356.011	22.36	0.2375	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,797.34970	2,822.411	22.36	0.7625	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.16	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,624.80000	985,666.400	25.16	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			341.53870	325.906	22.62	0.2199	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			950.93420	963.429	19.44	0.4639	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			945.57510	917.297	19.61	0.5122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,040.37510	1,053.697	19.61	0.4878	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			303.29170	288.781	23.10	0.1968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,308.09170	3,335.181	23.10	0.8032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			434.74050	416.499	21.91	0.2719	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			645.28000	655.005	18.76	0.3686	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,265.32850	1,233.500	18.77	0.6297	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			650.12850	659.900	18.77	0.3703	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			345.40330	329.656	22.59	0.2221	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,970.20330	2,996.056	22.59	0.7779	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,006.13420	977.029	19.44	0.5361	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			923.43360	896.685	19.95	0.4804	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,264.93360	1,279.785	19.95	0.5196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,358.23820	1,328.419	19.14	0.5989	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	14.15	Put		890.43820	902.119	19.14	0.4011	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,344.51170	1,314.820	19.17	0.5946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		906.71170	918.520	19.17	0.4054	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		1,194.56290	1,166.364	19.59	0.5457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,106.76290	1,120.064	19.59	0.4543	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		731.60610	708.865	21.20	0.3707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,113.80610	2,132.565	21.20	0.6293	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,386.12610	1,356.053	19.06	0.6075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		858.32610	869.753	19.06	0.3925	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		564.77340	545.435	22.10	0.2973	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,766.97340	2,789.135	22.10	0.7027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		514.06130	495.942	22.44	0.2738	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,026.26130	3,049.642	22.44	0.7262	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		1,206.70210	1,178.373	19.55	0.5498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,088.90210	1,102.073	19.55	0.4502	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		503.41510	485.560	22.52	0.2687	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,085.61510	3,109.260	22.52	0.7313	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		497.46030	479.754	22.56	0.2659	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,119.66030	3,143.454	22.56	0.7341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		614.10340	593.639	21.80	0.3196	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,546.30340	2,567.339	21.80	0.6804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		488.69110	471.206	22.63	0.2617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,170.89110	3,194.906	22.63	0.7383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		487.24970	469.802	22.64	0.2610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,179.44970	3,203.502	22.64	0.7390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		507.94590	489.978	22.49	0.2709	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,060.14590	3,083.678	22.49	0.7291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,429.04250	1,398.581	18.96	0.6205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		811.24250	822.281	18.96	0.3795	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		403.05530	388.620	23.70	0.2181	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,845.25530	3,872.320	23.70	0.7819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		490.13800	472.617	22.62	0.2624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,162.33800	3,186.317	22.62	0.7376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,791.68030	1,759.003	18.44	0.7144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		523.88030	532.703	18.44	0.2856	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,773.23170	1,740.567	18.46	0.7101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		535.43170	544.267	18.46	0.2899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		654.15010	635.633	22.73	0.3005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,290.65010	3,314.833	22.73	0.6995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		652.51740	634.027	22.74	0.2999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,299.01740	3,323.227	22.74	0.7001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		655.79420	637.238	22.72	0.3012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,282.29420	3,306.438	22.72	0.6988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		815.92540	796.285	22.71	0.3316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,396.72540	3,421.085	22.71	0.6684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		814.12160	794.506	22.72	0.3309	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	17.70	Put			3,404.92160	3,429.306	22.72	0.6691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			812.31630	792.732	22.72	0.3303	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,413.11630	3,437.532	22.72	0.6697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,210.49490	2,178.975	19.21	0.7050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			741.29490	753.775	19.21	0.2950	0.00	0	70,530
Total \$ / R Option												415,384.35	2,000	2,524,784
Total \$ / R												1,979,044,572.85	146,153	3,398,116
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.61390		13.65000			0.0000	0.00	0	399
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.83370		13.87430			0.0000	968,359.00	70	522
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.09310		14.13410			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.33360		14.37520			0.0000	0.00	0	0
Total \$ / R MAXI Future												968,359.00	70	975
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			286.74830	251.551	33.25	0.0126	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			134,286.74830	137,861.551	33.25	0.9874	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			281.59760	244.218	33.32	0.0123	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			135,281.59760	138,854.218	33.32	0.9877	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			273.48300	237.112	33.39	0.0119	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			136,273.48300	139,847.112	33.39	0.9881	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			3,936.61730	3,721.615	24.80	0.0540	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			315,506.61730	319,351.615	24.80	0.9460	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			3,902.64770	3,693.348	24.82	0.0536	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			316,472.64770	320,323.348	24.82	0.9464	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			3,868.98460	3,665.327	24.84	0.0533	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			317,438.98460	321,295.327	24.84	0.9467	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			24,359.36890	22,885.574	22.33	0.1964	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			247,949.36890	250,575.574	22.33	0.8036	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			24,233.07650	22,765.260	22.34	0.1955	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			248,823.07650	251,455.260	22.34	0.8045	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			24,107.50180	22,645.364	22.35	0.1946	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			249,697.50180	252,335.364	22.35	0.8054	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			71,129.92310	68,685.877	20.42	0.4111	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			149,609.92310	151,325.877	20.42	0.5889	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			71,705.91660	69,250.858	20.39	0.4138	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			148,185.91660	149,890.858	20.39	0.5862	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			71,417.03810	68,967.491	20.41	0.4124	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			148,897.03810	150,607.491	20.41	0.5876	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												968,359.00	70	975
£ / R	On	15/12/2016	Foreign Exchange Future			17.30920		17.27170			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.31940		17.28370			0.0000	50,520,689.80	2,917	32,390
£ / R	On	06/01/2017	Foreign Exchange Future			17.38800		17.35710			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			17.48960		17.45650			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.59120		17.55930			0.0000	0.00	0	34
£ / R	On	13/03/2017	Foreign Exchange Future			17.63880		17.60710			0.0000	112,112,212.80	6,356	25,997
£ / R	On	31/03/2017	Foreign Exchange Future			17.70780		17.67610			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.80370		17.77150			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.01100		17.97800			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			18.36120		18.32740			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.71900		18.68320			0.0000	0.00	0	5,698
Total £ / R Future												162,632,902.60	9,273	96,344
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			596.60220	621.945	32.78	0.9317	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			24.90220	12.745	32.78	0.0683	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,397.61520	1,431.926	29.61	0.9889	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			3.91520	2.527	29.61	0.0111	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			0.06180	0.131	61.34	0.0004	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,356.36180	5,320.731	61.34	0.9996	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			1.84230	1.402	34.57	0.0058	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,108.14230	2,072.002	34.57	0.9942	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.00060	0.002	61.34	0.0000	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,176.30060	7,140.602	61.34	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	61.34	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,656.30000	9,620.600	61.34	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			75.47770	65.931	25.71	0.2079	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			591.77770	546.531	25.71	0.7921	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			0.06040	0.128	61.34	0.0004	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,366.36040	5,330.728	61.34	0.9996	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.02550	0.058	61.34	0.0002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,726.32550	5,690.658	61.34	0.9998	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			225.65660	220.975	23.85	0.5207	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			241.95660	201.575	23.85	0.4793	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			0.15260	0.149	49.92	0.0005	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,126.45260	4,090.749	49.92	0.9995	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			0.06330	0.134	61.34	0.0004	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,346.36330	5,310.734	61.34	0.9996	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			84.90590	75.204	25.53	0.2315	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			551.20590	505.803	25.53	0.7685	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			46.47050	38.229	26.46	0.1315	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			762.77050	718.829	26.46	0.8685	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			16.81550	12.999	28.59	0.0497	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,143.11550	1,103.599	28.59	0.9503	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			574.70350	597.056	23.85	0.8619	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			51.00350	37.656	23.85	0.1381	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			314.59710	318.249	23.85	0.6461	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			160.89710	128.849	23.85	0.3539	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			184.20820	177.151	24.22	0.4467	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			300.50820	257.751	24.22	0.5533	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	06/01/2017	Foreign Exchange Option	17.42	Call			354.12870	359.561	21.08	0.4972	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			417.02870	391.561	21.08	0.5028	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			845.90100	866.036	19.44	0.7089	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			249.40100	236.436	19.44	0.2911	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			520.31600	530.433	20.60	0.4480	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			851.01600	829.233	20.60	0.5520	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			0.00000	79.064	24.46	0.0845	94,877.04	1,200	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			0.00000	3,440.264	24.46	0.9155	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			17.46430	17.640	28.25	0.0203	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,150.36430	6,118.840	28.25	0.9797	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			17.32320	17.498	28.25	0.0202	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,160.22320	6,128.698	28.25	0.9798	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			0.00000	411.153	21.41	0.3464	493,383.72	1,200	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			0.00000	1,272.353	21.41	0.6536	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.00000	299.748	22.16	0.2675	179,848.50	600	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			0.00000	1,660.948	22.16	0.7325	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			17.18320	17.356	28.25	0.0200	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,170.08320	6,138.556	28.25	0.9800	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.00000	1,031.009	19.34	0.6672	515,504.50	500	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			0.00000	392.209	19.34	0.3328	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			577.23760	587.388	20.59	0.4290	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,081.13760	1,059.588	20.59	0.5710	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			24.43060	24.638	24.45	0.0260	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,232.93060	6,200.938	24.45	0.9740	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			90.15950	91.186	25.34	0.0678	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,132.15950	6,100.186	25.34	0.9322	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			89.69580	90.716	25.34	0.0675	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,141.69580	6,109.716	25.34	0.9325	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			89.23430	90.249	25.34	0.0672	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,151.23430	6,119.249	25.34	0.9328	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,353.93320	1,369.060	18.54	0.5820	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,016.53320	997.860	18.54	0.4180	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,349.35620	1,364.428	18.55	0.5807	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,021.95620	1,003.228	18.55	0.4193	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,344.78720	1,359.809	18.56	0.5793	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,027.38720	1,008.609	18.56	0.4207	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			258.58420	260.860	23.51	0.1298	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,715.38420	6,681.860	23.51	0.8702	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			257.73110	259.999	23.51	0.1294	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,724.53110	6,690.999	23.51	0.8706	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			256.88060	259.140	23.51	0.1291	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,733.68060	6,700.140	23.51	0.8709	0.00	0	0
Total £ / R Option												1,283,613.76	3,500	23,961
Total £ / R												163,916,516.36	12,773	120,305

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 Future			0.11822		0.11826			0.0000	0.00	0	11,156
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12064		0.12073			0.0000	0.00	0	137
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12353		0.12361			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12625		0.12634			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,293
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	84.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			29,173.70000	29,178.100	84.56	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	84.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			30,173.70000	30,178.100	84.56	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	84.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			31,173.70000	31,178.100	84.56	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			71.37720	70.820	23.34	0.1100	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,998.27720	2,006.720	23.34	0.8900	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			24.33950	23.986	24.52	0.0420	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,951.23950	2,959.886	24.52	0.9580	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			8.02220	7.885	25.50	0.0151	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,934.92220	3,943.785	25.50	0.9849	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			154.49720	153.579	24.08	0.1498	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,792.99720	2,800.779	24.08	0.8502	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			83.19450	82.085	24.86	0.0868	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,721.69450	3,729.285	24.86	0.9132	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			44.93060	43.915	25.57	0.0496	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,683.43060	4,691.115	25.57	0.9504	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			331.64910	333.306	24.01	0.2369	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,697.74910	2,708.206	24.01	0.7631	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			206.79530	208.120	24.59	0.1600	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,572.89530	3,583.020	24.59	0.8400	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			128.36850	129.363	25.10	0.1064	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,494.46850	4,504.263	25.10	0.8936	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,293
€ / R	On	19/12/2016	Foreign Exchange Future			14.48060		14.49500			0.0000	101,291,797.00	6,995	50,854
€ / R	On	23/01/2017	Foreign Exchange Future			14.61190		14.62850			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.61860		14.63540			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.63910		14.65610			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.72060		14.73870			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.73420		14.75240			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			14.77870		14.79720			0.0000	208,719,580.10	14,123	58,239
€ / R	On	15/03/2017	Foreign Exchange Future			14.78540		14.80430			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.84330		14.86210			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.12980		15.14840			0.0000	0.00	0	78,242
€ / R	On	18/09/2017	Foreign Exchange Future			15.46340		15.48260			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.80550		15.82250			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												310,011,377.10	21,118	190,952
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		2,405.07840	2,419.493	36.51	0.9995	0.00	0	2,961	
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,305.00680	6,319.411	70.62	1.0000	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		0.34580	0.389	33.73	0.0021	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,905.34580	1,919.789	33.73	0.9979	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		0.25400	0.289	34.29	0.0016	0.00	0	450	
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		2,005.25400	2,019.689	34.29	0.9984	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		0.07840	0.093	36.51	0.0005	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		2,495.06100	2,509.473	37.02	0.9996	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		0.05940	0.071	37.07	0.0004	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,505.05940	2,519.471	37.07	0.9996	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		0.05780	0.069	37.13	0.0004	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		2,515.05780	2,529.469	37.13	0.9996	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.00680	0.011	70.62	0.0000	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.00040	0.001	70.62	0.0000	0.00	0	2,961	
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		7,405.00040	7,419.401	70.62	1.0000	0.00	0	0	
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		0.06100	0.073	37.02	0.0004	0.00	0	0	
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call		238.44920	219.068	17.64	0.3775	0.00	0	0	
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put		519.94920	517.168	17.64	0.6225	0.00	0	0	
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call		286.86900	266.387	17.57	0.4264	0.00	0	0	
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put		461.46900	457.787	17.57	0.5736	0.00	0	0	
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		173.91910	157.632	18.53	0.2687	0.00	0	0	
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		817.81910	818.532	18.53	0.7313	0.00	0	0	
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		174.83440	161.723	19.36	0.2282	0.00	0	0	
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		1,196.13440	1,201.123	19.36	0.7718	0.00	0	0	
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		332.87780	315.533	18.39	0.3810	0.00	0	0	
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		750.47780	751.333	18.39	0.6190	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,388.82380	1,396.526	19.62	0.7783	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		24.43230	22.523	24.95	0.0328	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,937.23230	3,953.823	24.95	0.9672	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		801.52040	782.961	17.65	0.6626	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		304.32040	304.261	17.65	0.3374	0.00	0	1,000	
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,917.38430	3,933.972	24.89	0.9670	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		24.50800	22.597	24.92	0.0329	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,927.30800	3,943.897	24.92	0.9671	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		531.49600	513.944	17.91	0.5113	0.00	0	500	
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		534.29600	535.244	17.91	0.4887	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		186.02380	175.226	19.62	0.2217	0.00	0	680	
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		61.57930	56.813	21.08	0.0837	0.00	0	1,000	
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,434.37930	2,448.113	21.08	0.9163	0.00	0	0	
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		24.58430	22.672	24.89	0.0330	0.00	0	0	
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		436.67990	420.033	18.29	0.4386	0.00	0	0	
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		692.37990	694.633	18.29	0.5614	0.00	0	0	
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		447.57380	432.357	18.47	0.4210	0.00	0	0	
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		805.47380	809.057	18.47	0.5790	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	16.26	Call			424.23690	410.048	19.15	0.3244	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,535.83690	1,540.248	19.15	0.6756	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			91.80600	81.712	22.22	0.0796	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,123.40600	4,131.912	22.22	0.9204	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			91.41770	81.330	22.23	0.0792	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,133.01770	4,141.530	22.23	0.9208	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			91.03150	80.951	22.24	0.0789	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,142.63150	4,151.151	22.24	0.9211	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,372.07720	1,363.402	17.82	0.7289	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			333.67720	343.602	17.82	0.2711	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			223.14400	211.613	22.80	0.1455	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,210.54400	4,218.213	22.80	0.8545	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			222.68470	211.151	22.82	0.1451	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,220.08470	4,227.751	22.82	0.8549	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			223.60550	212.077	22.78	0.1458	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,201.00550	4,208.677	22.78	0.8542	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,775.99570	2,777.135	20.25	0.7086	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,784.26130	2,785.411	20.26	0.7094	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			545.03360	529.194	20.27	0.2898	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,792.53360	2,793.694	20.27	0.7102	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			242.72430	230.162	24.27	0.1314	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,830.22430	5,834.662	24.27	0.8686	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			548.49570	532.635	20.25	0.2914	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			546.76130	530.911	20.26	0.2906	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												310,011,377.10	21,118	200,504
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			10.22720		10.23630			0.0000	62,621,145.60	6,123	4,666
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			10.37220		10.38440			0.0000	63,488,236.20	6,121	18,380
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			10.54460		10.55680			0.0000	0.00	0	102
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.70660		10.71910			0.0000	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.87130		10.88360			0.0000	0.00	0	0
Total AUS\$ / R Future												126,109,381.80	12,244	23,148
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			10.65980	9.104	21.92	0.0720	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			434.35980	441.904	21.92	0.9280	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			10.15780	8.643	22.04	0.0686	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			443.85780	451.443	22.04	0.9314	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			9.68120	8.207	22.15	0.0654	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			453.38120	461.007	22.15	0.9346	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			21.12700	19.695	17.36	0.0538	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,596.72700	1,607.495	17.36	0.9462	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			21.89250	20.438	17.33	0.0556	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,577.49250	1,588.238	17.33	0.9444	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			21.50660	20.063	17.35	0.0547	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,587.10660	1,597.863	17.35	0.9453	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			91.13680	87.062	16.66	0.1422	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,604.33680	1,612.462	16.66	0.8578	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			93.05790	88.911	16.63	0.1449	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,586.25790	1,594.311	16.63	0.8551	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			92.09210	87.983	16.64	0.1436	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,595.29210	1,603.383	16.64	0.8564	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,629.11790	1,635.793	16.64	0.7905	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			176.85370	171.056	16.65	0.2081	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,637.75370	1,644.456	16.65	0.7919	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			175.50070	169.729	16.66	0.2067	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,646.40070	1,653.129	16.66	0.7933	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			178.21790	172.393	16.64	0.2095	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,343.04670	1,347.406	16.13	0.6791	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			350.93760	342.972	16.10	0.3242	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,327.33760	1,331.672	16.10	0.6758	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			348.78480	340.832	16.12	0.3226	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,335.18480	1,339.532	16.12	0.6774	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			346.64670	338.706	16.13	0.3209	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												126,109,381.80	12,244	23,148
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.38100		10.41180			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.56100		10.59520			0.0000	0.00	0	160
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.77220		10.80630			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.96830		11.00270			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	172
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			0.02350	0.020	40.05	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,098.22350	2,129.020	40.05	0.9998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.02480	0.021	40.35	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,108.22480	2,139.021	40.35	0.9998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.02610	0.022	40.65	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,118.22610	2,149.022	40.65	0.9998	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			14.03480	14.351	20.25	0.0353	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,148.83480	2,183.351	20.25	0.9647	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			14.00600	14.271	20.30	0.0351	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,158.80600	2,193.271	20.30	0.9649	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			13.97770	14.191	20.35	0.0348	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,168.77770	2,203.191	20.35	0.9652	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			227.78010	213.253	17.67	0.2714	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,151.48010	1,171.053	17.67	0.7286	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			225.81000	211.371	17.68	0.2694	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,159.51000	1,179.171	17.68	0.7306	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			223.85720	209.506	17.70	0.2675	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,167.55720	1,187.306	17.70	0.7325	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			517.63870	497.156	16.54	0.4516	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			794.93870	808.856	16.54	0.5484	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			514.06820	493.645	16.55	0.4493	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			801.36820	815.345	16.55	0.5507	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			510.52070	490.158	16.56	0.4469	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			807.82070	821.858	16.56	0.5531	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	172
CF CANDCO	On	19/12/2016	Foreign Exchange Future			642.19710		608.77100			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			13.46450		13.45300			0.0000	0.00	0	1,712
CHF / R	On	13/03/2017	Foreign Exchange Future			13.75720		13.74990			0.0000	0.00	0	121
CHF / R	On	19/06/2017	Foreign Exchange Future			14.10330		14.09510			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.43330		14.42470			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,833
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			0.13420	0.113	50.27	0.0005	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			3,227.13420	3,215.613	50.27	0.9995	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			0.13390	0.114	50.43	0.0005	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,237.13390	3,225.614	50.43	0.9995	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			0.13360	0.114	50.59	0.0005	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			3,247.13360	3,235.614	50.59	0.9995	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			40.64230	38.592	25.87	0.0541	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,340.74230	3,331.392	25.87	0.9459	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			40.59130	38.527	25.92	0.0540	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,350.69130	3,341.327	25.92	0.9460	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			40.54080	38.463	25.96	0.0538	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,360.64080	3,351.263	25.96	0.9462	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			306.83490	301.535	21.72	0.2485	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,081.73490	2,068.235	21.72	0.7515	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			305.23080	299.945	21.73	0.2474	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,090.13080	2,076.645	21.73	0.7526	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			303.63590	298.367	21.74	0.2463	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,098.53590	2,085.067	21.74	0.7537	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			665.23820	659.235	20.54	0.3959	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,620.53820	1,605.935	20.54	0.6041	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			662.60760	656.596	20.56	0.3947	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,627.90760	1,613.296	20.56	0.6053	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			659.99370	653.973	20.57	0.3934	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,635.29370	1,620.674	20.57	0.6066	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 Option												0.00	0	0
Total CHF / R												0.00	0	1,833
CNH / R	On	19/12/2016	Foreign Exchange Future			1.96500		1.96700			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			1.97150		1.97450			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			1.98820		1.99110			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.00520		2.01010			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			0.32430	0.323	54.38	0.0009	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,830.32430	4,850.323	54.38	0.9991	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			0.34920	0.361	55.78	0.0009	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,930.34920	4,950.361	55.78	0.9991	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.37520	0.401	57.18	0.0010	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			5,030.37520	5,050.401	57.18	0.9990	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,290.51550	5,312.899	24.78	0.9691	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			35.63870	28.693	24.21	0.0323	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,090.63870	5,113.693	24.21	0.9677	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			35.56730	28.282	24.50	0.0315	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,190.56730	5,213.282	24.50	0.9685	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			35.51550	27.899	24.78	0.0309	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,987.86370	3,001.237	19.35	0.8032	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			325.85200	309.291	19.17	0.2124	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,814.85200	2,827.291	19.17	0.7876	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			312.03970	295.951	19.26	0.2045	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,901.03970	2,913.951	19.26	0.7955	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			298.86370	283.237	19.35	0.1968	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			746.90060	718.254	18.67	0.3542	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,245.90060	2,266.254	18.67	0.6458	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			801.39110	771.848	18.55	0.3745	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,100.39110	2,119.848	18.55	0.6255	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			773.68370	744.586	18.61	0.3642	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,172.68370	2,192.586	18.61	0.6358	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			1.94880		1.95070			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			1.98900		1.99150			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.03700		2.03930			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			5,393.73220	5,412.666	63.55	0.9985	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.57110	0.516	60.33	0.0012	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
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			5,193.57110	5,212.516	60.33	0.9988	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			0.64850	0.588	61.94	0.0014	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			5,293.64850	5,312.588	61.94	0.9986	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			0.73220	0.666	63.55	0.0015	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			80.23620	71.695	19.36	0.0850	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,965.23620	2,981.695	19.36	0.9150	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			92.80890	83.659	19.15	0.0976	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,777.80890	2,793.658	19.15	0.9024	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			86.28300	77.440	19.26	0.0911	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,871.28300	2,887.440	19.26	0.9089	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,857.50480	1,858.794	17.69	0.6681	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			525.11630	503.815	17.75	0.3195	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,932.11630	1,933.815	17.75	0.6805	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			577.02670	554.912	17.63	0.3445	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,784.02670	1,784.912	17.63	0.6555	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			550.50480	528.794	17.69	0.3319	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.75510		1.75950			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.78310		1.78800			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81570		1.81950			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84560		1.84980			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			0.21830	0.123	44.22	0.0005	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,605.21830	3,649.123	44.22	0.9995	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			0.22990	0.140	45.66	0.0005	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,705.22990	3,749.140	45.66	0.9995	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			0.24200	0.158	47.10	0.0006	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,805.24200	3,849.158	47.10	0.9994	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			70.56790	65.574	24.17	0.0722	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,590.56790	3,634.574	24.17	0.9278	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			66.61160	61.963	24.34	0.0684	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,686.61160	3,730.963	24.34	0.9316	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			62.75340	58.831	24.52	0.0650	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,782.75340	3,827.831	24.52	0.9350	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			499.94440	474.208	20.41	0.3021	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,104.94440	2,117.208	20.41	0.6979	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			543.12790	516.181	20.17	0.3243	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,948.12790	1,959.181	20.17	0.6757	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			521.05280	494.712	20.29	0.3130	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,026.05280	2,037.712	20.29	0.6870	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			912.61980	878.639	19.66	0.4191	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,814.61980	1,822.639	19.66	0.5809	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			882.96100	849.252	19.75	0.4081	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,884.96100	1,893.252	19.75	0.5919	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			855.17690	821.930	19.85	0.3975	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,957.17690	1,965.930	19.85	0.6025	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			0.13330		0.13370			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13270		0.13300			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13250		0.13290			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13220		0.13430			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.83090		9.81740			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.96470		9.95370			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.12220		10.11010			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.26790		10.25500			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	58
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			1.05420	1.051	31.69	0.0080	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,033.65420	1,020.151	31.69	0.9920	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			1.00590	1.003	31.77	0.0077	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,043.60590	1,030.103	31.77	0.9923	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			0.95990	0.957	31.86	0.0074	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,053.55990	1,040.057	31.86	0.9926	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			52.08770	50.889	17.79	0.1216	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,188.38770	1,176.189	17.79	0.8784	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			51.18640	49.939	17.80	0.1197	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,197.48640	1,185.239	17.80	0.8803	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			50.30000	49.006	17.81	0.1178	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,206.60000	1,194.306	17.81	0.8822	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			203.16910	201.402	16.91	0.2811	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,033.06910	1,019.202	16.91	0.7189	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			201.19700	199.427	16.92	0.2788	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,041.09700	1,027.227	16.92	0.7212	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			199.24450	197.468	16.94	0.2765	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,049.14450	1,035.268	16.94	0.7235	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			444.37270	444.941	16.18	0.4440	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			769.37270	757.041	16.18	0.5560	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			440.93680	441.459	16.19	0.4414	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			775.93680	763.559	16.19	0.5586	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			447.83310	448.445	16.17	0.4465	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			762.83310	750.545	16.17	0.5535	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 Option									0.00	0	0
Total NZ\$ / R									0.00	0	58
PULA / R On 19/12/2016 Foreign Exchange Future			1.27890		1.27960			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.29810		1.29910			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.31000		1.31430			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.32430		1.32350			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			1,204.00000	1,211.000		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			1,304.00000	1,311.000		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			1,404.00000	1,411.000		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			1,209.00000	1,219.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Put			1,309.00000	1,319.000		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			1,409.00000	1,419.000		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			657.00000	700.000		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			757.00000	800.000		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			857.00000	900.000		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			365.00000	357.000		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			465.00000	457.000		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			565.00000	557.000		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			1.27220		1.26620			0.0000	0.00	0	2
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.27510		1.26900			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.27800		1.27200			0.0000	0.00	0	8,095
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.28100		1.27490			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	8,097
Total QUANTO £ / \$									0.00	0	8,097

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.06370		1.06190			0.0000	2,127.40	2	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06830		1.06650			0.0000	2,136.60	2	12
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07360		1.07180			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07880		1.07700			0.0000	0.00	0	0
Total QUANTO € / \$ Future												4,264.00	4	25,364
Total QUANTO € / \$												4,264.00	4	25,364
RAIN	On	19/12/2016	Foreign Exchange Future			22,763.85000		22,786.65000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,108.47000		23,139.43000			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			9.55890		9.57360			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.71220		9.73060			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future			9.89370		9.91260			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	189
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			0.11290	0.112	50.96	0.0007	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,236.51290	2,251.212	50.96	0.9993	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.11690	0.116	51.28	0.0007	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,246.51690	2,261.216	51.28	0.9993	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.12110	0.120	51.61	0.0007	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,256.52110	2,271.220	51.61	0.9993	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			38.33840	33.274	17.76	0.0873	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,297.73840	1,311.074	17.76	0.9127	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			37.63860	32.615	17.77	0.0858	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,307.03860	1,320.415	17.77	0.9142	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			36.95100	31.967	17.78	0.0843	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,316.35100	1,329.767	17.78	0.9157	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			242.66030	228.712	16.26	0.3230	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			840.06030	845.012	16.26	0.6770	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			240.24090	226.365	16.28	0.3203	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			847.64090	852.665	16.28	0.6797	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			237.84310	224.043	16.30	0.3176	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			855.24310	860.343	16.30	0.6824	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	189
TRY / R	On	19/12/2016	Foreign Exchange Future			3.92080		3.91470			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			3.90670		3.90070			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.88010		3.87260			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 TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.02810	0.039	69.28	0.0004	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,375.32810	1,369.239	69.28	0.9996	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.02580	0.036	69.28	0.0004	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,385.32580	1,379.236	69.28	0.9996	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.02370	0.033	69.28	0.0004	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,395.32370	1,389.233	69.28	0.9996	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.83860	5.546	23.16	0.0328	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			965.13860	958.846	23.16	0.9672	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.89940	5.590	23.36	0.0328	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			975.19940	968.890	23.36	0.9672	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.96080	5.635	23.57	0.0327	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			985.26080	978.936	23.57	0.9673	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			68.08510	67.855	17.53	0.2483	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			455.48510	447.755	17.53	0.7517	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			66.30530	66.057	17.56	0.2429	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			463.70530	455.957	17.56	0.7571	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			64.57060	64.304	17.59	0.2376	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			471.97060	464.204	17.59	0.7624	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			1.37560		1.38040			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33360		1.33860			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.27880		1.28980			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.22780		1.23260			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2 578 355 473.00	186,862	1,273,162
Total Options												1 698 998.11	5,500	2,558,297
Grand Total:												2,580,054,471.11	192,362	3,831,459