



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: 15/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/12/2016 Foreign Exchange Future			13.98950		13.67060			0.0000	34,651,991.50	2,477	0
\$ / R On 19/12/2016 Foreign Exchange Future			13.99200		13.67060			0.0000	543,099,480.00	38,815	192,912
\$ / R On 21/12/2016 Foreign Exchange Future			13.99780		13.66590			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			14.02080		13.68290			0.0000	1,177,747.20	84	3,148
\$ / R On 29/12/2016 Foreign Exchange Future			14.02310		13.68560			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			14.03680		13.70200			0.0000	0.00	0	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			14.05270		13.72100			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.05730		13.72650			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.06640		13.73740			0.0000	14,066,400.00	1,000	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.06870		13.74010			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.07320		13.74540			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			14.08120		13.75310			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.08650		13.75830			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.09180		13.76340			0.0000	0.00	0	1,289
\$ / R On 31/01/2017 Foreign Exchange Future			14.10250		13.77370			0.0000	4,935,875.00	350	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			14.14770		13.81750			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			14.17460		13.84340			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			14.17730		13.84600			0.0000	10,306,897.10	727	720
\$ / R On 01/03/2017 Foreign Exchange Future			14.18000		13.84860			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			14.21270		13.87980			0.0000	684,981,076.50	48,195	436,446
\$ / R On 31/03/2017 Foreign Exchange Future			14.26140		13.92690			0.0000	0.00	0	1,561

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/04/2017	Foreign Exchange Future			14.29110		13.95590			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.29380		13.95850			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.29650		13.96110			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			14.31000		14.39500			0.0000	20,749,500.00	1,450	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.31810		13.98220			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.32900		13.99270			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.47760		14.13750			0.0000	115,082,442.40	7,949	192,270
\$ / R	On	12/07/2017	Foreign Exchange Future			14.54000		14.19930			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.56440		14.22350			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.72440		14.38190			0.0000	48,354,929.60	3,284	5,842
\$ / R	On	23/10/2017	Foreign Exchange Future			14.81760		14.47470			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.96650		14.62300			0.0000	10,656,148.00	712	15,312
\$ / R	On	19/03/2018	Foreign Exchange Future			15.21860		14.86580			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.47100		15.10860			0.0000	0.00	0	70
Total \$ / R Future												1,488,062,487.30	105,043	865,562
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			24.66410	39.500	24.79	1.0000	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			304.06410	0.000	24.79	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,470.60000	13,792.000	28.15	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	28.15	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,870.75300	2,192.059	48.08	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			0.15300	0.059	48.08	0.0003	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,172.07240	1,492.122	34.59	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			1.47240	0.122	34.59	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,082.68830	1,402.136	32.86	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			2.08830	0.136	32.86	0.0010	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			924.50860	1,242.358	31.90	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			3.90860	0.358	31.90	0.0026	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			681.24820	993.609	30.62	0.9896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			10.64820	1.608	30.62	0.0104	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			477.03150	777.437	29.49	0.9681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			26.43150	5.437	29.49	0.0319	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			415.53360	709.832	29.13	0.9557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			34.93360	7.832	29.13	0.0443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			406.93550	700.243	29.08	0.9537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			36.33550	8.243	29.08	0.0463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			398.38860	690.590	28.97	0.9518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			37.78860	8.590	28.97	0.0482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			373.07140	661.719	28.65	0.9459	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			42.47140	9.719	28.65	0.0541	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			364.74550	652.128	28.54	0.9438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			44.14550	10.128	28.54	0.0562	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			324.04030	604.442	27.99	0.9319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			53.44030	12.442	27.99	0.0681	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			262.54450	529.278	27.13	0.9077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			71.94450	17.278	27.13	0.0923	0.00	0	9,347

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	13.50	Call			247.96060	510.752	26.91	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			77.36060	18.752	26.91	0.0994	0.00	0	36,016
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			150.58680	376.432	25.28	0.8285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			129.98680	34.432	25.28	0.1715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			128.44530	334.019	24.74	0.7960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			157.84530	42.019	24.74	0.2040	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			109.02880	293.155	24.20	0.7585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			188.42880	51.155	24.20	0.2415	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			101.98280	277.300	23.98	0.7421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			201.38280	55.300	23.98	0.2579	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			77.56440	217.126	23.11	0.6678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			256.96440	75.126	23.11	0.3322	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			65.06570	182.530	22.57	0.6145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			294.46570	90.530	22.57	0.3855	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			45.38960	121.607	21.48	0.4943	121,607.30	1,000	22,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			374.78960	129.607	21.48	0.5057	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			37.77790	102.708	22.14	0.4337	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			417.17790	160.708	22.14	0.5663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			33.80830	92.743	22.54	0.3998	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			443.20830	180.743	22.54	0.6002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			32.57570	89.634	22.67	0.3889	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			451.97570	187.634	22.67	0.6111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			31.38620	86.626	22.80	0.3782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			460.78620	194.626	22.80	0.6218	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			29.13120	80.906	23.06	0.3575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			478.53120	208.906	23.06	0.6425	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			27.03240	75.559	23.33	0.3377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			496.43240	223.560	23.33	0.6623	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			26.03860	73.020	23.46	0.3282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			505.43860	231.020	23.46	0.6718	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			23.26550	65.907	23.86	0.3008	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			532.66550	253.907	23.86	0.6992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			21.57880	61.560	24.12	0.2837	30,780.10	500	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			550.97880	269.560	24.12	0.7163	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			19.27130	55.586	24.51	0.2597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			578.67130	293.586	24.51	0.7403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			17.86970	51.940	24.78	0.2446	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			597.26970	309.940	24.78	0.7554	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			14.79140	43.880	25.44	0.2106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			644.19140	351.880	25.44	0.7894	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			13.20370	39.691	25.83	0.1924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			672.60370	377.691	25.83	0.8076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			12.71350	38.392	25.96	0.1867	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			682.11350	386.392	25.96	0.8133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			10.90360	32.549	26.62	0.1605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			730.30360	430.549	26.62	0.8395	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	14.40	Call		10.59740	31.500	26.75	0.1557	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		739.99740	439.500	26.75	0.8443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		9.21290	26.785	27.41	0.1339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		788.61290	484.785	27.41	0.8661	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		8.04100	22.839	28.07	0.1153	18,271.04	800	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		837.44100	530.839	28.07	0.8847	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		7.82900	22.130	28.20	0.1119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		847.22900	540.130	28.20	0.8881	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		6.19860	16.756	29.39	0.0858	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		935.59860	624.756	29.39	0.9142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		5.75040	15.308	29.79	0.0786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		965.15040	653.308	29.79	0.9214	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		5.34210	14.002	30.18	0.0721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		994.74210	682.002	30.18	0.9279	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		4.96950	12.822	30.58	0.0662	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		1,024.36950	710.822	30.58	0.9338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		4.85260	12.455	30.71	0.0643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,034.25260	720.455	30.71	0.9357	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		3.85620	9.285	31.96	0.0483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,133.25620	817.285	31.96	0.9517	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		3.68940	8.769	32.21	0.0457	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		1,153.08940	836.769	32.21	0.9543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		3.38280	7.833	32.71	0.0409	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,192.78280	875.833	32.71	0.9591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,479.42960	5,158.135	88.38	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		0.02320	0.109	88.38	0.0003	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,579.42320	5,258.109	88.38	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		0.00760	0.040	88.38	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		6,029.40760	5,708.040	88.38	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		0.00670	0.036	88.38	0.0001	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		6,079.40670	5,758.036	88.38	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		0.00570	0.031	88.38	0.0001	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		6,139.40570	5,818.031	88.38	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		0.00400	0.023	88.38	0.0001	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		6,279.40400	5,958.023	88.38	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		0.00290	0.017	88.38	0.0001	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,409.40290	6,088.017	88.38	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		0.00230	0.014	88.38	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,489.40230	6,168.014	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		0.00160	0.010	88.38	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,629.40160	6,308.010	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		0.00140	0.009	88.38	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,689.40140	6,368.009	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.00040	0.003	88.38	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		7,129.40040	6,808.003	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		0.00030	0.002	88.38	0.0000	0.00	0	32,200

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	20.90	Put		7,229.40030	6,908.002	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.00030	0.002	88.38	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,329.40030	7,008.002	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.00010	0.001	88.38	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,569.40010	7,248.001	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		0.00010	0.001	88.38	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,629.40010	7,308.001	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.00000	0.000	88.38	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,339.40000	9,018.000	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	88.38	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,269.40000	12,948.000	88.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		3.04470	6.822	33.33	0.0356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,242.44470	924.822	33.33	0.9644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		2.64230	5.652	34.21	0.0296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,312.04230	993.652	34.21	0.9704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		2.54040	5.363	34.46	0.0280	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,331.94040	1,013.363	34.46	0.9720	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		1.81040	4.156	35.71	0.0217	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,431.21040	1,112.156	35.71	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1.29300	3.262	36.96	0.0170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,530.69300	1,211.262	36.96	0.9830	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1.25040	3.186	37.08	0.0166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,540.65040	1,221.186	37.08	0.9834	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		0.98970	2.711	37.96	0.0140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,610.38970	1,290.711	37.96	0.9860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		0.66550	2.085	39.46	0.0107	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,730.06550	1,410.085	39.46	0.9893	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		0.51220	1.626	40.05	0.0084	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,809.91220	1,489.626	40.05	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		0.48000	1.528	40.20	0.0079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,829.88000	1,509.528	40.20	0.9921	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		0.38280	1.233	40.72	0.0065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,899.78280	1,579.233	40.72	0.9935	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		0.26950	0.885	41.53	0.0047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		2,009.66950	1,688.885	41.53	0.9953	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		0.18500	0.620	42.42	0.0033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		2,129.58500	1,808.620	42.42	0.9967	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		0.17930	0.602	42.49	0.0032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		2,139.57930	1,818.602	42.49	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		0.15840	0.536	42.79	0.0029	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		2,179.55840	1,858.536	42.79	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		0.15360	0.521	42.86	0.0028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,189.55360	1,868.521	42.86	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		0.10040	0.350	43.90	0.0019	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,329.50040	2,008.350	43.90	0.9981	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		0.07240	0.258	44.71	0.0014	0.00	0	7,150

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	16.11	Put		2,439.47240	2,118.258	44.71	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		0.05570	0.202	45.38	0.0011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,529.45570	2,208.202	45.38	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		0.04070	0.151	46.20	0.0008	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,639.44070	2,318.151	46.20	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		0.03160	0.120	46.86	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,729.43160	2,408.120	46.86	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		0.04120	0.100	47.38	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,799.44120	2,478.100	47.38	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		0.05110	0.087	47.82	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,859.45110	2,538.086	47.82	0.9995	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		0.05470	0.082	47.97	0.0005	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,879.45470	2,558.082	47.97	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		0.08530	0.059	49.01	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		3,019.48530	2,698.059	49.01	0.9997	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		0.10430	0.050	49.53	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		3,089.50430	2,768.050	49.53	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		0.10720	0.049	49.60	0.0003	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		3,099.50720	2,778.049	49.60	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		0.12600	0.051	50.65	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		3,159.52600	2,838.051	50.65	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		0.15430	0.067	52.85	0.0003	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		3,239.55430	2,918.067	52.85	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		0.16990	0.077	53.96	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		3,279.56990	2,958.077	53.96	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		0.17390	0.079	54.23	0.0004	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		3,289.57390	2,968.079	54.23	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		0.19080	0.090	55.33	0.0004	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,329.59080	3,008.090	55.33	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		0.41440	0.246	66.07	0.0009	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,719.81440	3,398.246	66.07	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		0.49860	0.311	69.10	0.0011	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,829.89860	3,508.310	69.10	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		0.50680	0.317	69.38	0.0011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,839.90680	3,518.317	69.38	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		0.63930	0.422	73.51	0.0014	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,990.03930	3,668.422	73.51	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		0.66810	0.445	74.34	0.0015	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		4,020.06810	3,698.445	74.34	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		0.69780	0.470	75.16	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		4,050.09780	3,728.470	75.16	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		0.42410	0.736	82.88	0.0021	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,329.82410	4,008.736	82.88	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		0.39700	0.770	83.70	0.0022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,359.79700	4,038.770	83.70	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		0.37160	0.804	84.53	0.0023	0.00	0	1,400

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	18.06	Put			4,389.77160	4,068.804	84.53	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			0.34010	0.850	85.63	0.0024	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,429.74010	4,108.850	85.63	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.32530	0.874	86.18	0.0024	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,449.72530	4,128.874	86.18	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.16930	0.639	88.38	0.0018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,739.56930	4,418.639	88.38	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.15450	0.589	88.38	0.0016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,779.55450	4,458.589	88.38	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.05530	0.236	88.38	0.0007	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,219.45530	4,898.236	88.38	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.04460	0.195	88.38	0.0006	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,309.44460	4,988.195	88.38	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.04250	0.187	88.38	0.0006	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,329.44250	5,008.187	88.38	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.02960	0.135	88.38	0.0004	0.00	0	26,053
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			25.14190	82.400	23.23	0.3120	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			569.24190	294.600	23.23	0.6880	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			17.36480	59.865	23.48	0.2437	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			651.46480	362.065	23.48	0.7563	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			3.15210	5.560	28.16	0.0289	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			1,337.25210	1,007.760	28.16	0.9711	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			263.02900	520.577	23.39	0.8892	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			97.12900	22.777	23.39	0.1108	0.00	0	20,000
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			375.21420	163.344	19.11	0.4293	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			118.11420	244.144	19.11	0.5707	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			34.88430	69.915	20.11	0.2238	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			809.28430	506.815	20.11	0.7762	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			116.45840	220.076	19.06	0.4688	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			514.45840	283.276	19.06	0.5312	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			295.32520	491.057	18.61	0.7011	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			274.32520	138.357	18.61	0.2989	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			208.96860	356.770	19.06	0.5673	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			432.46860	249.470	19.06	0.4327	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			5.69810	8.439	24.61	0.0236	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,449.19810	2,121.139	24.61	0.9764	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			147.47180	255.016	19.47	0.4332	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			640.07180	418.616	19.47	0.5668	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			141.97620	244.020	19.66	0.4135	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			681.87620	455.320	19.66	0.5865	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			345.28180	538.581	18.69	0.6825	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			309.88180	175.381	18.69	0.3175	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			225.02540	358.467	18.96	0.5220	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			531.92540	337.267	18.96	0.4780	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			224.96970	352.514	19.07	0.5068	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			566.66970	366.014	19.07	0.4932	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			17.62250	29.685	23.08	0.0644	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,149.32250	1,833.185	23.08	0.9356	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			157.05350	249.124	19.87	0.3846	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			803.65350	567.324	19.87	0.6154	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			345.85730	522.118	18.72	0.6397	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			382.45730	230.318	18.72	0.3603	0.00	0	1,000
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			239.71870	362.669	19.09	0.4941	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			616.01870	410.169	19.09	0.5059	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			72.97670	117.897	21.25	0.2028	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,369.27670	1,085.397	21.25	0.7972	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			295.31990	442.554	18.82	0.5647	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			501.61990	320.054	18.82	0.4353	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			269.74970	379.271	19.36	0.4567	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			772.24970	551.571	19.36	0.5433	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			128.64790	184.468	20.87	0.2584	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,341.14790	1,066.768	20.87	0.7416	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			529.84670	710.067	18.37	0.6619	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			426.44670	275.467	18.37	0.3381	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			341.76600	464.617	19.10	0.5002	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			725.76600	517.317	19.10	0.4998	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			390.36590	527.822	18.92	0.5433	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			641.76590	447.822	18.92	0.4567	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			1,026.33770	1,285.060	17.93	0.8486	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			176.53770	102.360	17.93	0.1514	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			975.53160	1,228.140	17.96	0.8336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			195.73160	115.440	17.96	0.1664	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			872.62580	1,110.273	18.01	0.7988	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			242.82580	147.573	18.01	0.2012	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			720.84530	927.373	18.10	0.7335	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			341.04530	214.673	18.10	0.2665	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			639.53790	830.103	18.30	0.6895	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			409.73790	267.403	18.30	0.3105	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			614.04180	799.307	18.36	0.6746	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			434.24180	286.607	18.36	0.3254	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			589.33850	769.333	18.43	0.6594	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			459.53850	306.633	18.43	0.3406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			479.03530	631.686	18.77	0.5831	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			599.23530	418.986	18.77	0.4169	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			441.06470	582.252	18.90	0.5526	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			661.26470	469.552	18.90	0.4474	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			373.24620	494.282	19.23	0.4930	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			793.44620	581.582	19.23	0.5070	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			343.11400	455.545	19.42	0.4643	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			863.31400	642.845	19.42	0.5357	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			331.71980	440.839	19.50	0.4531	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			891.91980	668.139	19.50	0.5469	0.00	0	100

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	14.50	Call			315.30520	419.598	19.61	0.4366	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			935.50520	706.899	19.61	0.5634	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			277.76480	370.592	19.90	0.3970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,047.96480	807.892	19.90	0.6030	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			223.32330	298.329	20.41	0.3344	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,253.52330	995.629	20.41	0.6656	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			214.16760	286.212	20.51	0.3233	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,294.36760	1,033.512	20.51	0.6767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			207.12170	276.873	20.59	0.3146	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,327.32170	1,064.173	20.59	0.6854	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			190.53940	254.849	20.79	0.2938	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,410.73940	1,142.149	20.79	0.7062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			171.02630	228.855	21.05	0.2686	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,521.22630	1,246.154	21.05	0.7314	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			155.95720	208.998	21.27	0.2487	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,616.15720	1,336.299	21.27	0.7513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			154.62560	207.284	21.30	0.2470	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,624.82560	1,344.584	21.30	0.7530	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			153.30570	205.585	21.32	0.2453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,633.50570	1,352.885	21.32	0.7547	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			138.34500	186.290	21.56	0.2254	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,738.54500	1,453.590	21.56	0.7746	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			136.00150	183.263	21.60	0.2223	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,756.20150	1,470.563	21.60	0.7777	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			114.71960	155.225	21.98	0.1926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,934.91960	1,642.525	21.98	0.8074	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			110.89980	150.081	22.05	0.1871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,971.09980	1,677.381	22.05	0.8129	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			105.41700	142.692	22.15	0.1790	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,025.61700	1,729.992	22.15	0.8210	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			89.12620	120.696	22.50	0.1546	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,209.32620	1,907.996	22.50	0.8454	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			74.26740	100.576	22.89	0.1315	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,414.46740	2,107.876	22.89	0.8685	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			59.11810	80.019	23.38	0.1071	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,679.31810	2,367.319	23.38	0.8929	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			48.66090	65.492	23.82	0.0892	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,918.86090	2,602.792	23.82	0.9108	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			41.04860	53.821	24.26	0.0744	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,161.24860	2,841.121	24.26	0.9256	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			33.56120	44.266	25.02	0.0614	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,463.76120	3,141.566	25.02	0.9386	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			14.48840	24.800	27.92	0.0339	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,564.68840	4,242.100	27.92	0.9661	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			14.33380	24.689	27.95	0.0337	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,574.53380	4,251.989	27.95	0.9663	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	19.00	Call			7.76970	14.047	27.98	0.0204	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,127.96970	4,801.347	27.98	0.9796	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			5.06530	9.430	27.98	0.0143	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,505.26530	5,176.730	27.98	0.9857	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.55080	1.184	27.98	0.0021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,360.75080	7,028.484	27.98	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.44000	0.960	27.98	0.0018	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,540.64000	7,208.260	27.98	0.9982	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,725.58360	2,038.533	18.95	0.9542	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			45.78360	25.833	18.95	0.0458	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,452.13150	1,754.843	18.40	0.9287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			72.33150	42.143	18.40	0.0713	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,048.53540	1,309.807	17.92	0.8548	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			168.73540	97.107	17.92	0.1452	0.00	0	95,797
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			348.33090	452.958	19.84	0.4291	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,041.43090	811.558	19.84	0.5709	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			621.37400	789.306	18.75	0.6131	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			605.47400	438.206	18.75	0.3869	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			77.00480	96.045	23.67	0.1094	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,138.50480	2,822.245	23.67	0.8906	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			620.87530	788.300	18.77	0.6108	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			612.37530	444.500	18.77	0.3892	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			629.62250	798.245	18.77	0.6138	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			608.52250	441.745	18.77	0.3862	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			0.00000	605.902	19.34	0.5028	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			0.00000	685.902	19.34	0.4972	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			515.12560	652.055	19.25	0.5246	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			842.92560	643.955	19.25	0.4754	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			112.55070	145.123	22.94	0.1509	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,789.85070	2,486.123	22.94	0.8491	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			738.98880	922.023	18.52	0.6534	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			546.28880	393.023	18.52	0.3466	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			606.68020	763.633	18.93	0.5788	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			713.98020	534.633	18.93	0.4212	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			322.37960	409.462	20.42	0.3648	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,389.67960	1,140.461	20.42	0.6352	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			745.68700	906.848	19.02	0.5773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			838.18700	659.248	19.02	0.4227	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			523.89230	642.421	19.92	0.4497	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,276.39230	1,054.821	19.92	0.5503	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			794.97810	964.776	18.86	0.6019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			767.47810	597.176	18.86	0.3981	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			765.81440	930.601	18.95	0.5875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			808.31440	633.002	18.95	0.4125	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			380.08090	465.704	20.83	0.3486	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,752.58090	1,498.104	20.83	0.6514	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	14.33	Call		706.93310	860.966	19.15	0.5570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		899.43310	713.366	19.15	0.4430	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		645.45400	787.794	19.38	0.5231	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,007.95400	810.194	19.38	0.4769	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		329.36630	406.267	21.24	0.3112	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,971.86630	1,708.667	21.24	0.6888	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		402.06310	492.582	20.66	0.3650	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,664.56310	1,414.982	20.66	0.6350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		382.02230	468.079	20.81	0.3501	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,744.52230	1,490.479	20.81	0.6499	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		293.12090	363.492	21.56	0.2834	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,155.62090	1,885.892	21.56	0.7166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		378.14700	463.337	20.84	0.3472	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,760.64700	1,505.737	20.84	0.6528	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		376.22770	460.988	20.86	0.3457	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,768.72770	1,513.388	20.86	0.6543	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		200.82260	248.845	22.45	0.2054	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,793.32260	2,501.245	22.45	0.7946	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		317.33670	392.261	21.34	0.3022	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,029.83670	1,764.661	21.34	0.6978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		315.65920	390.306	21.36	0.3009	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,038.15920	1,772.706	21.36	0.6991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		91.97200	115.050	25.70	0.0988	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,604.47200	4,287.450	25.70	0.9012	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		278.08660	344.898	21.68	0.2713	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,240.58660	1,967.298	21.68	0.7287	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		255.75260	317.213	21.87	0.2529	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,378.25260	2,099.613	21.87	0.7471	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		46.68950	63.697	26.09	0.0590	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,619.18950	5,296.097	26.09	0.9410	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		119.89950	140.007	24.53	0.1206	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,032.39950	3,712.407	24.53	0.8794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		116.08740	135.280	24.72	0.1165	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,128.58740	3,807.680	24.72	0.8835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,416.24510	1,672.255	17.88	0.8178	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		278.74510	194.655	17.88	0.1822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		922.44290	1,112.557	18.48	0.6601	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		614.94290	464.957	18.48	0.3399	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		903.18820	1,090.341	18.54	0.6518	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		635.68820	482.741	18.54	0.3482	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		945.13910	1,129.366	18.62	0.6422	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		695.83910	539.366	18.62	0.3578	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		153.75670	178.148	24.13	0.1419	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,934.45670	3,618.148	24.13	0.8581	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		727.15020	871.798	19.39	0.5307	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,063.65020	867.398	19.39	0.4693	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,042.20700	1,218.508	18.81	0.6159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			880.30700	714.108	18.81	0.3841	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			857.84460	1,008.387	19.41	0.5392	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,165.94460	973.987	19.41	0.4608	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,264.07070	1,475.032	18.33	0.6945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			343.04130	251.414	17.67	0.1878	3,470,018.79	13,802	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,306.57530	3,015.876	22.65	0.7718	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			250.84030	287.691	23.52	0.1901	1,985,356.28	6,901	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,868.94030	3,563.291	23.52	0.8099	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,897.96420	2,162.591	17.34	0.8481	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			266.06420	188.191	17.34	0.1519	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,724.94130	1,975.814	17.67	0.8122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,987.16510	2,706.270	22.24	0.7435	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			300.27320	352.869	22.62	0.2297	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,288.37320	2,998.469	22.62	0.7703	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,465.25290	1,698.515	18.09	0.7507	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			483.35290	374.115	18.09	0.2493	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			298.47530	350.276	22.65	0.2282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,449.92360	2,186.336	21.52	0.6848	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			369.91200	437.338	21.98	0.2766	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,788.01200	2,512.938	21.98	0.7234	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.36	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985.618.10000	985,275.600	25.36	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			339.06510	400.670	22.24	0.2565	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			938.23820	766.105	18.94	0.4008	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			939.95670	1,101.905	19.13	0.5745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,028.05670	847.505	19.13	0.4255	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			299.37040	351.571	22.63	0.2289	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,297.47040	3,007.171	22.63	0.7711	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			431.82360	510.736	21.52	0.3152	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			632.17070	500.632	18.33	0.3055	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,258.91670	1,468.979	18.34	0.6928	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			637.01670	504.578	18.34	0.3072	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			342.90820	405.240	22.20	0.2591	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,961.00820	2,680.840	22.20	0.7409	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,000.13820	1,170.505	18.94	0.5992	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			917.26770	1,066.890	19.48	0.5370	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,252.56770	1,059.290	19.48	0.4630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,348.33950	1,536.257	18.54	0.6534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			875.33950	719.757	18.54	0.3466	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,334.64950	1,520.213	18.56	0.6491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			891.64950	733.713	18.56	0.3509	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,185.30780	1,352.247	19.00	0.5989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,092.30780	915.747	19.00	0.4011	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			725.07750	830.965	20.71	0.4141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,102.07750	1,864.465	20.71	0.5859	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,376.15630	1,568.777	18.49	0.6620	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			843.15630	692.277	18.49	0.3380	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			559.91670	641.736	21.65	0.3342	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,756.91670	2,495.236	21.65	0.6658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			509.82460	583.350	21.99	0.3082	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,016.82460	2,746.850	21.99	0.6918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,197.38640	1,365.825	18.96	0.6032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,074.38640	899.325	18.96	0.3968	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			499.31510	571.084	22.07	0.3026	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,076.31510	2,804.585	22.07	0.6974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			493.43640	564.220	22.11	0.2994	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,110.43640	2,837.720	22.11	0.7006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			608.69750	698.469	21.36	0.3588	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,535.69750	2,281.969	21.36	0.6412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			484.78070	554.115	22.18	0.2948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,161.78070	2,887.615	22.18	0.7052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			483.36050	552.453	22.19	0.2940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,170.36050	2,895.953	22.19	0.7060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			503.78600	576.302	22.03	0.3050	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,050.78600	2,779.802	22.03	0.6950	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,418.98750	1,618.661	18.41	0.6749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			795.98750	652.161	18.41	0.3251	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			401.03540	446.222	23.05	0.2432	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,838.03540	3,539.722	23.05	0.7568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			486.21120	555.783	22.16	0.2956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,153.21120	2,879.283	22.16	0.7044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,782.62850	2,016.323	17.83	0.7667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			509.62850	399.823	17.83	0.2333	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,764.10120	1,997.041	17.87	0.7625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			521.10120	410.541	17.87	0.2375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			652.53600	733.884	22.32	0.3325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,286.73600	3,015.284	22.32	0.6675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			650.91430	732.035	22.33	0.3318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,295.11430	3,023.435	22.33	0.6682	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			654.16300	735.746	22.31	0.3332	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,278.36300	3,007.145	22.31	0.6668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			815.77330	909.651	22.35	0.3627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,397.17330	3,128.651	22.35	0.6373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			813.97550	907.638	22.36	0.3620	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,405.37550	3,136.638	22.36	0.6380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			812.18970	905.630	22.37	0.3613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,413.58970	3,144.630	22.37	0.6387	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,202.78720	2,438.117	18.67	0.7467	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			734.18720	607.117	18.67	0.2533	0.00	0	70,530
Total \$ / R Option												5,626,033.51	23,003	2,509,282

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											1,493,688,520.81	128,046	3,374,844
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			13.99200		13.67060			0.0000	209,880.00	15	394
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			14.21270		13.87980			0.0000	454,806.40	32	510
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.47760		14.13750			0.0000	0.00	0	54
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			14.72440		14.38190			0.0000	0.00	0	0
Total \$ / R MAXI Future											664,686.40	47	958
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			259.07020	550.542	34.33	0.0288	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			132,199.07020	100,350.542	34.33	0.9712	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			254.03840	536.301	34.46	0.0280	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			133,194.03840	101,336.301	34.46	0.9720	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			245.55820	522.486	34.58	0.0273	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			134,185.55820	102,322.486	34.58	0.9727	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			4,132.38910	5,424.100	24.25	0.0750	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			315,152.38910	283,154.100	24.25	0.9250	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			4,104.86320	5,382.140	24.26	0.0744	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			316,124.86320	284,112.140	24.26	0.9256	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			4,077.64470	5,340.543	24.28	0.0739	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			317,097.64470	285,070.543	24.28	0.9261	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			24,154.17840	29,956.277	22.01	0.2409	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			247,404.17840	219,196.277	22.01	0.7591	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			24,029.26960	29,801.228	22.02	0.2398	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			248,279.26960	220,041.228	22.02	0.7602	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			23,905.07420	29,647.043	22.03	0.2388	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			249,155.07420	220,887.043	22.03	0.7612	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			70,662.77390	83,291.568	19.98	0.4679	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			148,472.77390	126,851.568	19.98	0.5321	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			71,236.05470	83,970.590	19.96	0.4708	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			147,046.05470	125,530.590	19.96	0.5292	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			70,949.02010	83,630.618	19.97	0.4694	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			147,759.02010	126,190.618	19.97	0.5306	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											664,686.40	47	958
£ / R	On 15/12/2016	Foreign Exchange Future			17.46110		17.36190			0.0000	244,455.40	14	0
£ / R	On 19/12/2016	Foreign Exchange Future			17.46570		17.36250			0.0000	18,373,916.40	1,052	26,040
£ / R	On 06/01/2017	Foreign Exchange Future			17.54200		17.41700			0.0000	0.00	0	0
£ / R	On 31/01/2017	Foreign Exchange Future			17.62830		17.51830			0.0000	0.00	0	30
£ / R	On 28/02/2017	Foreign Exchange Future			17.73140		17.61980			0.0000	0.00	0	34
£ / R	On 13/03/2017	Foreign Exchange Future			17.78010		17.66740			0.0000	16,979,995.50	955	44,126
£ / R	On 31/03/2017	Foreign Exchange Future			17.84900		17.73560			0.0000	0.00	0	89
£ / R	On 25/04/2017	Foreign Exchange Future			17.94570		17.83070			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			18.15300		18.03610			0.0000	0.00	0	32,002
£ / R	On 18/09/2017	Foreign Exchange Future			18.50880		18.39010			0.0000	0.00	0	17

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Future			18.86440		18.74410			0.0000	0.00	0	5,698
Total £ / R Future												35,598,367.30	2,021	108,109
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			663.64940	761.100	24.04	1.0000	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			1.74940	0.000	24.04	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,473.68060	1,575.912	30.25	0.9987	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			1.18060	0.212	30.25	0.0013	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			0.36580	0.698	83.06	0.0016	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,277.86580	5,174.998	83.06	0.9984	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			0.95040	0.966	37.94	0.0045	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,028.45040	1,925.266	37.94	0.9955	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.00890	0.029	84.34	0.0001	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,097.50890	6,994.329	84.34	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	84.34	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,577.50000	9,474.300	84.34	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			53.83710	62.853	24.93	0.2378	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			491.33710	397.153	24.93	0.7622	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			0.35890	0.706	83.27	0.0017	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,287.85890	5,185.006	83.27	0.9983	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.17890	0.435	84.34	0.0010	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,647.67890	5,544.735	84.34	0.9990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			221.87640	264.128	23.21	0.6571	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			159.37640	98.428	23.21	0.3429	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			0.12510	0.097	57.06	0.0004	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,047.62510	3,944.397	57.06	0.9996	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			0.37280	0.689	82.85	0.0016	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,267.87280	5,164.989	82.85	0.9984	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			63.08990	73.206	24.60	0.2696	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			450.58990	357.506	24.60	0.7304	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			27.56790	33.607	26.24	0.1393	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			665.06790	567.907	26.24	0.8607	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			8.00420	9.564	29.25	0.0441	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,055.50420	953.864	29.25	0.9559	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			629.28090	717.186	25.23	0.9424	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			26.78090	11.486	25.23	0.0576	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			329.94760	389.682	23.84	0.7852	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			97.44760	53.982	23.84	0.2148	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			171.47240	201.147	22.83	0.5673	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			208.97240	135.447	22.83	0.4327	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			369.28280	428.760	21.29	0.5634	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			372.28280	306.760	21.29	0.4366	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			882.85430	958.254	19.42	0.7499	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			224.55430	189.953	19.42	0.2501	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			534.17990	580.762	20.41	0.4801	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			804.37990	739.362	20.41	0.5199	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			77.88330	84.940	24.27	0.0906	0.00	0	1,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,410.48330	3,304.840	24.27	0.9094	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			17.38260	25.402	29.48	0.0271	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,089.98260	5,985.302	29.48	0.9729	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			17.24070	25.210	29.48	0.0270	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,099.84070	5,995.110	29.48	0.9730	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			412.78950	449.183	21.26	0.3715	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,245.38950	1,169.083	21.26	0.6285	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			299.95490	327.137	22.01	0.2877	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			1,632.55490	1,547.037	22.01	0.7123	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			17.09990	25.020	29.48	0.0268	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,109.69990	6,004.920	29.48	0.9732	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,043.56740	1,115.626	19.17	0.6997	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			376.16740	335.526	19.17	0.3003	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			593.31780	639.205	20.51	0.4558	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,037.71780	970.205	20.51	0.5442	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			23.99650	19.368	23.20	0.0219	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,173.29650	6,053.668	23.20	0.9781	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			91.74850	98.770	25.34	0.0724	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,075.64850	5,965.770	25.34	0.9276	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			91.27540	98.265	25.34	0.0721	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,085.17540	5,975.265	25.34	0.9279	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			90.80460	97.762	25.34	0.0718	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,094.70460	5,984.762	25.34	0.9282	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,380.89940	1,449.164	18.49	0.6014	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			980.79940	930.364	18.49	0.3986	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,376.22290	1,444.331	18.50	0.6001	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			986.12290	935.531	18.50	0.3999	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,371.56100	1,439.512	18.51	0.5987	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			991.46100	940.712	18.51	0.4013	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			264.60850	281.507	23.61	0.1372	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,660.50850	6,557.107	23.61	0.8628	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			263.73740	280.591	23.61	0.1368	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,669.63740	6,566.191	23.61	0.8632	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			262.86890	279.678	23.61	0.1365	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,678.76890	6,575.278	23.61	0.8635	0.00	0	0
Total £ / R Option												0.00	0	23,961
Total £ / R												35,598,367.30	2,021	132,070
¥ / R	On	19/12/2016	Foreign Exchange Future			0.11836		0.11887			0.0000	900,689.16	7,610	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12070		0.12119			0.0000	120.71	1	137
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12357		0.12405			0.0000	464,743.01	3,761	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12632		0.12681			0.0000	0.00	0	0
Total ¥ / R Future												1,365,552.87	11,372	15,053
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	41.74	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			29,113.10000	29,164.400	41.74	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	41.74	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			30,113.10000	30,164.400	41.74	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	41.74	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			31,113.10000	31,164.400	41.74	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			91.93390	84.042	24.68	0.1224	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,972.93390	2,013.542	24.68	0.8776	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			26.54200	23.648	24.68	0.0416	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,907.54200	2,953.148	24.68	0.9584	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			6.58680	5.708	24.68	0.0118	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,887.58680	3,935.208	24.68	0.9882	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			163.45960	153.658	24.18	0.1499	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,758.35960	2,796.758	24.18	0.8501	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			76.89060	71.428	24.18	0.0792	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,671.79060	3,714.528	24.18	0.9208	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			34.34740	31.512	24.18	0.0390	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,629.24740	4,674.612	24.18	0.9610	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			342.26580	327.906	23.89	0.2352	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,661.46580	2,696.106	23.89	0.7648	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			215.85020	206.126	24.57	0.1593	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,535.05020	3,574.326	24.57	0.8407	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			136.03110	129.688	25.17	0.1066	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,455.23110	4,497.888	25.17	0.8934	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,365,552.87	11,372	15,053
€ / R	On	19/12/2016	Foreign Exchange Future			14.59830		14.54720			0.0000	15,021,650.70	1,029	22,686
€ / R	On	23/01/2017	Foreign Exchange Future			14.72200		14.66650			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.72880		14.67330			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.74950		14.69360			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.83220		14.77530			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.84620		14.78900			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			14.89190		14.83360			0.0000	8,339,464.00	560	85,575
€ / R	On	15/03/2017	Foreign Exchange Future			14.89890		14.84050			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.95660		14.89780			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.24480		15.18310			0.0000	33,660,518.40	2,208	78,961
€ / R	On	18/09/2017	Foreign Exchange Future			15.58340		15.52080			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.92760		15.86200			0.0000	0.00	0	0
Total € / R Future												57,021,633.10	3,797	190,839
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			0.51220	0.539	41.95	0.0028	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			0.13050	0.150	45.74	0.0008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,452.93050	2,401.850	45.74	0.9992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			0.12710	0.147	45.82	0.0008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			0.68390	0.710	41.20	0.0037	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,853.48390	1,802.410	41.20	0.9963	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.00110	0.002	88.95	0.0000	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			7,352.80110	7,301.702	88.95	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			0.13390	0.154	45.67	0.0008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,953.31220	1,902.239	41.95	0.9972	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			0.16960	0.191	44.99	0.0010	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			2,352.96960	2,301.891	44.99	0.9990	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			2,442.93390	2,391.854	45.67	0.9992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			2,462.92710	2,411.846	45.82	0.9992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.01530	0.027	88.95	0.0001	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,252.81530	6,201.727	88.95	0.9999	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			235.76870	256.323	17.71	0.4246	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			479.26870	444.323	17.71	0.5754	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			285.44380	308.516	17.61	0.4746	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			422.14380	389.716	17.61	0.5254	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			171.07770	185.939	18.73	0.3045	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			777.47770	736.439	18.73	0.6955	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			175.87100	189.378	19.66	0.2558	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,160.57100	1,117.178	19.66	0.7442	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			335.38150	357.663	18.54	0.4150	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			716.38150	681.463	18.54	0.5850	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,355.43430	1,310.981	19.89	0.7536	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			20.64030	20.704	24.19	0.0313	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,897.04030	3,838.805	24.19	0.9687	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			813.34580	850.572	17.49	0.6968	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			279.74580	258.672	17.49	0.3032	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,877.27460	3,819.080	24.15	0.9683	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			20.75700	20.842	24.17	0.0315	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,887.15700	3,828.942	24.17	0.9685	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			539.39560	569.585	17.97	0.5455	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			505.79560	477.685	17.97	0.4545	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			189.03430	202.881	19.89	0.2464	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			64.69430	70.616	21.61	0.0988	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,401.09430	2,348.716	21.61	0.9012	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			20.87460	20.980	24.15	0.0317	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			442.44400	467.993	18.36	0.4712	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			661.94400	629.093	18.36	0.5288	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			454.65710	480.006	18.58	0.4506	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			776.85710	743.406	18.58	0.5494	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			435.20610	456.471	19.45	0.3465	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,512.10610	1,471.671	19.45	0.6535	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			101.63580	104.836	23.10	0.0951	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,098.53580	4,040.036	23.10	0.9049	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			101.26200	104.434	23.12	0.0947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,108.16200	4,049.634	23.12	0.9053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			100.89020	104.036	23.13	0.0944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,117.79020	4,059.236	23.13	0.9056	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,389.11190	1,437.657	17.61	0.7512	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			316.01190	302.857	17.61	0.2488	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,193.54630	4,133.168	23.13	0.8430	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			235.25830	237.547	23.09	0.1578	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,174.45830	4,114.147	23.09	0.8422	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			234.80130	237.055	23.11	0.1574	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,184.00130	4,123.655	23.11	0.8426	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			234.34630	236.568	23.13	0.1570	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,748.66140	2,698.913	20.44	0.6938	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,756.92090	2,707.107	20.45	0.6947	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			557.18150	572.902	20.46	0.3045	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,765.18150	2,715.302	20.46	0.6955	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			255.03050	261.985	24.77	0.1434	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,803.03050	5,744.385	24.77	0.8566	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			560.66140	576.513	20.44	0.3062	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			558.92090	574.707	20.45	0.3053	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												57,021,633.10	3,797	200,391
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.29720		10.27130			0.0000	4,221,852.00	410	4,109
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.43960		10.40810			0.0000	7,265,961.60	696	18,816
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.61190		10.57870			0.0000	0.00	0	102
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.77530		10.74290			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.93740		10.90550			0.0000	0.00	0	0
Total AU\$ / R Future												11,487,813.60	1,106	23,027
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			9.59900	6.553	21.67	0.0649	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			398.29900	369.353	21.67	0.9351	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			9.12910	6.163	21.83	0.0612	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			407.82910	378.963	21.83	0.9388	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			8.68470	5.798	21.99	0.0577	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			417.38470	388.598	21.99	0.9423	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			22.54860	21.421	17.04	0.0590	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,554.44860	1,521.821	17.04	0.9410	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			22.13760	21.021	17.05	0.0580	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,564.03760	1,531.421	17.05	0.9420	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			21.73460	20.628	17.07	0.0570	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,573.63460	1,541.028	17.07	0.9430	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			92.54900	91.589	16.44	0.1496	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,583.84900	1,549.689	16.44	0.8504	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			94.46760	93.526	16.41	0.1524	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,565.76760	1,531.626	16.41	0.8476	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			93.50310	92.553	16.43	0.1510	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,574.80310	1,540.653	16.43	0.8490	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,604.18840	1,573.266	16.38	0.7827	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			175.72410	177.168	16.40	0.2158	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,612.82410	1,581.868	16.40	0.7842	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			174.36840	175.781	16.41	0.2144	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,621.46840	1,590.481	16.41	0.7856	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			177.08840	178.566	16.38	0.2173	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,315.64440	1,289.025	15.82	0.6704	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			345.42720	350.809	15.79	0.3331	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,299.92720	1,273.409	15.79	0.6669	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			343.27840	348.607	15.81	0.3314	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,307.77840	1,281.207	15.81	0.6686	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			341.14440	346.425	15.82	0.3296	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												11,487,813.60	1,106	23,027
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.45080		10.42140			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.62800		10.59320			0.0000	0.00	0	160
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.83970		10.80270			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.03870		11.00120			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			0.02640	0.020	47.34	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,088.62640	2,059.220	47.34	0.9998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.02780	0.019	47.48	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,098.62780	2,069.219	47.48	0.9998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.02920	0.019	47.63	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,108.62920	2,079.219	47.63	0.9998	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			15.45050	15.031	20.05	0.0372	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,152.25050	2,117.031	20.05	0.9628	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			15.33900	14.805	20.07	0.0367	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,162.13900	2,126.805	20.07	0.9633	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			15.22890	14.584	20.09	0.0362	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,172.02890	2,136.584	20.09	0.9638	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			223.60380	222.243	17.38	0.2830	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,150.90380	1,112.543	17.38	0.7170	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			221.66790	220.267	17.40	0.2809	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,158.96790	1,120.566	17.40	0.7191	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			219.74930	218.308	17.42	0.2788	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,167.04930	1,128.608	17.42	0.7212	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			510.52520	515.695	16.23	0.4672	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			789.32520	756.995	16.23	0.5328	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			506.97580	512.069	16.24	0.4648	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			795.77580	763.369	16.24	0.5352	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			503.44950	508.464	16.26	0.4624	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			802.24950	769.764	16.26	0.5376	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option									0.00	0	0
Total CAD/ R									0.00	0	172
CF CANDCO	19/12/2016		292.72860		586.16950			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future									0.00	0	20,000
Total CF CANDCO CAGZ									0.00	0	20,000
CHF / R	On 19/12/2016		13.59180		13.53590			0.0000	0.00	0	1,710
CHF / R	On 13/03/2017		13.88150		13.81980			0.0000	0.00	0	1,477
CHF / R	On 19/06/2017		14.22920		14.16390			0.0000	0.00	0	0
CHF / R	On 18/09/2017		14.56420		14.49700			0.0000	0.00	0	0
Total CHF / R Future									0.00	0	3,187
CHF / R	On 19/12/2016	Call			0.04840	0.094	58.26	0.0004	0.00	0	0
CHF / R	On 19/12/2016	Put			3,144.14840	3,088.294	58.26	0.9996	0.00	0	0
CHF / R	On 19/12/2016	Call			0.04990	0.097	58.54	0.0004	0.00	0	0
CHF / R	On 19/12/2016	Put			3,154.14990	3,098.297	58.54	0.9996	0.00	0	0
CHF / R	On 19/12/2016	Call			0.05150	0.099	58.81	0.0005	0.00	0	0
CHF / R	On 19/12/2016	Put			3,164.15150	3,108.299	58.81	0.9995	0.00	0	0
CHF / R	On 13/03/2017	Call			39.56250	37.578	25.12	0.0543	0.00	0	0
CHF / R	On 13/03/2017	Put			3,269.76250	3,206.078	25.12	0.9457	0.00	0	0
CHF / R	On 13/03/2017	Call			39.50810	37.580	25.18	0.0542	0.00	0	0
CHF / R	On 13/03/2017	Put			3,279.70810	3,216.080	25.18	0.9458	0.00	0	0
CHF / R	On 13/03/2017	Call			39.45440	37.582	25.24	0.0541	0.00	0	0
CHF / R	On 13/03/2017	Put			3,289.65440	3,226.082	25.24	0.9459	0.00	0	0
CHF / R	On 19/06/2017	Put			2,034.80390	1,986.174	21.71	0.7373	0.00	0	0
CHF / R	On 19/06/2017	Call			311.99190	328.848	21.68	0.2651	0.00	0	0
CHF / R	On 19/06/2017	Put			2,018.09190	1,969.648	21.68	0.7349	0.00	0	0
CHF / R	On 19/06/2017	Call			310.34320	327.106	21.69	0.2639	0.00	0	0
CHF / R	On 19/06/2017	Put			2,026.44320	1,977.906	21.69	0.7361	0.00	0	0
CHF / R	On 19/06/2017	Call			308.70390	325.373	21.71	0.2627	0.00	0	0
CHF / R	On 18/09/2017	Call			680.45640	708.754	20.55	0.4149	0.00	0	0
CHF / R	On 18/09/2017	Put			1,563.45640	1,524.554	20.55	0.5851	0.00	0	0
CHF / R	On 18/09/2017	Call			677.74220	705.951	20.56	0.4136	0.00	0	0
CHF / R	On 18/09/2017	Put			1,570.74220	1,531.750	20.56	0.5864	0.00	0	0
CHF / R	On 18/09/2017	Call			675.03520	703.159	20.57	0.4123	0.00	0	0
CHF / R	On 18/09/2017	Put			1,578.03520	1,538.959	20.57	0.5877	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									0.00	0	3,187
CNH / R	On 19/12/2016		2.01600		1.97810			0.0000	0.00	0	10
CNH / R	On 13/03/2017		2.01760		1.97960			0.0000	0.00	0	0
CNH / R	On 19/06/2017		2.03390		1.99550			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
CNH / R	On	18/09/2017	Foreign Exchange Future			2.04900		2.01380			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			0.14720	0.123	55.21	0.0004	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,719.14720	4,340.123	55.21	0.9996	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			0.17630	0.150	57.07	0.0005	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,819.17630	4,440.150	57.07	0.9995	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.20910	0.180	58.92	0.0006	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,919.20910	4,540.180	58.92	0.9994	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			24.46080	26.809	22.82	0.0316	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,228.46080	4,850.809	22.82	0.9684	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			24.59050	29.078	22.42	0.0345	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,028.59050	4,653.078	22.42	0.9655	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			24.51800	27.909	22.62	0.0330	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,128.51800	4,751.909	22.62	0.9670	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,772.03180	2,459.921	18.87	0.7419	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			313.10440	381.326	18.95	0.2486	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,858.10440	2,542.326	18.95	0.7514	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			299.82300	365.251	19.04	0.2396	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,944.82300	2,626.251	19.04	0.7604	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			327.03180	398.921	18.87	0.2581	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			805.60410	929.341	18.37	0.4240	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,067.60410	1,839.341	18.37	0.5760	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			777.55880	896.562	18.41	0.4130	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,139.55880	1,906.562	18.41	0.5870	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			750.45150	866.039	18.47	0.4023	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,212.45150	1,976.039	18.47	0.5977	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			1.96590		1.95810			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.00520		1.99660			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.05370		2.04430			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			0.80880	0.900	77.29	0.0020	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			5,319.80880	5,241.900	77.29	0.9980	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.63660	0.718	73.41	0.0017	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			5,119.63660	5,041.718	73.41	0.9983	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			0.71950	0.806	75.35	0.0018	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			5,219.71950	5,141.806	75.35	0.9982	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			79.45620	83.103	19.37	0.0964	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,913.45620	2,831.103	19.37	0.9036	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			92.81390	95.970	19.12	0.1098	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	13/03/2017	Foreign Exchange Option	2.26	Put			2,726.81390	2,643.970	19.12	0.8902	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			85.87340	89.289	19.25	0.1029	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,819.87340	2,737.288	19.25	0.8971	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,734.91790	1,659.160	17.39	0.6347	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			551.23860	568.318	17.45	0.3521	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,808.23860	1,731.318	17.45	0.6479	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			525.70960	541.680	17.52	0.3392	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,882.70960	1,804.680	17.52	0.6608	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			577.91790	596.160	17.39	0.3653	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			1.80320		1.76260			0.0000	0.00	0	100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.83170		1.78960			0.0000	0.00	0	19,830
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.86510		1.82250			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.89570		1.85250			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			0.07900	0.046	43.78	0.0002	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,574.07900	3,168.046	43.78	0.9998	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			0.10210	0.038	44.38	0.0002	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,674.10210	3,268.038	44.38	0.9998	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			0.12940	0.031	44.99	0.0002	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,774.12940	3,368.031	44.99	0.9998	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			71.17100	89.893	23.25	0.0959	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,575.17100	3,172.893	23.25	0.9041	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			67.29030	84.810	23.42	0.0908	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,671.29030	3,267.810	23.42	0.9092	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			64.30200	80.059	23.58	0.0860	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,768.30200	3,363.059	23.58	0.9140	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			499.50940	602.140	19.76	0.3620	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,074.50940	1,751.140	19.76	0.6380	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			542.87500	655.025	19.53	0.3874	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,917.87500	1,604.025	19.53	0.6126	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			520.70020	628.001	19.65	0.3745	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,995.70020	1,677.001	19.65	0.6255	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			907.27020	1,064.370	19.13	0.4780	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,782.27020	1,507.370	19.13	0.5220	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			877.31970	1,029.389	19.22	0.4661	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,852.31970	1,572.390	19.22	0.5339	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			849.43610	995.564	19.30	0.4545	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,924.43610	1,638.564	19.30	0.5455	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												0.00	0	19,930
KES / R	On	19/12/2016	Foreign Exchange Future			0.13690		0.13380			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13700		0.13380			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13670		0.13390			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13730		0.13460			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			9.86270		9.87190			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.99470		9.99800			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.15250		10.15360			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.29860		10.30180			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			1.01650	0.133	30.53	0.0015	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			979.11650	987.433	30.53	0.9985	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			0.97070	0.125	30.63	0.0014	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			989.07070	997.425	30.63	0.9986	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			0.92700	0.117	30.73	0.0013	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			999.02700	1,007.417	30.73	0.9987	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			55.74400	52.278	17.76	0.1253	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,147.74400	1,147.578	17.76	0.8747	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			54.72410	51.328	17.77	0.1234	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,156.72410	1,156.628	17.77	0.8766	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			53.72030	50.393	17.78	0.1214	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,165.72030	1,165.693	17.78	0.8786	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			210.85540	206.085	16.84	0.2873	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			997.25540	993.585	16.84	0.7127	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			208.81430	204.063	16.86	0.2849	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,005.21430	1,001.563	16.86	0.7151	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			206.79590	202.060	16.87	0.2826	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,013.19590	1,009.560	16.87	0.7174	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			458.49280	454.424	16.12	0.4516	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			736.69280	735.824	16.12	0.5484	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			454.95620	450.912	16.13	0.4490	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			743.15620	742.312	16.13	0.5510	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			462.05450	457.962	16.11	0.4541	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			730.25450	729.362	16.11	0.5459	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	58
PULA / R	On	19/12/2016	Foreign Exchange Future			1.29280		1.28630			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31160		1.30450			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 19/06/2017 Foreign Exchange Future			1.32390		1.31990			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.33840		1.32900			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			1,137.00000	1,072.000		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			1,237.00000	1,172.000		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			1,337.00000	1,272.000		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			1,155.00000	1,084.000		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			1,255.00000	1,184.000		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			1,355.00000	1,284.000		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			601.00000	561.000		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			701.00000	661.000		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			801.00000	761.000		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			310.00000	216.000		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			410.00000	316.000		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			510.00000	416.000		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			1.24830		1.27010			0.0000	0.00	0	2
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.25100		1.27290			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.25390		1.27580			0.0000	0.00	0	8,095
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.25700		1.27870			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	8,097
Total QUANTO £ / \$									0.00	0	8,097
QUANTO € On 19/12/2016 Foreign Exchange Future			1.04330		1.06410			0.0000	0.00	0	0
QUANTO € On 13/03/2017 Foreign Exchange Future			1.04780		1.06870			0.0000	0.00	0	12
QUANTO € On 19/06/2017 Foreign Exchange Future			1.05300		1.07400			0.0000	0.00	0	25,352
QUANTO € On 18/09/2017 Foreign Exchange Future			1.05830		1.07920			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 QUANTO € / \$ Future												0.00	0	25,364
Total QUANTO € / \$												0.00	0	25,364
RAIN	On	19/12/2016	Foreign Exchange Future			23,118.27000		22,877.43000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,443.86000		23,193.44000			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			9.70850		9.59950			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.85990		9.74560			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future			10.04280		9.92860			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			0.10490	0.044	54.35	0.0003	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,210.60490	2,101.544	54.35	0.9997	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.10870	0.046	54.73	0.0003	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,220.60870	2,111.546	54.73	0.9997	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.11260	0.048	55.11	0.0003	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,230.61260	2,121.548	55.11	0.9997	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			38.35710	44.403	17.54	0.1118	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,282.75710	1,174.503	17.54	0.8882	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			37.64320	43.571	17.55	0.1100	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,292.04320	1,183.671	17.55	0.8900	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			36.94270	42.753	17.57	0.1083	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,301.34270	1,192.853	17.57	0.8917	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			241.23250	267.799	15.88	0.3653	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			822.63250	734.999	15.88	0.6347	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			238.80220	265.027	15.90	0.3623	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			830.20220	742.227	15.90	0.6377	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			236.39370	262.283	15.92	0.3594	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			837.79370	749.483	15.92	0.6406	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			3.97920		3.92940			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			3.97000		3.91220			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.94460		3.88660			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.10760	0.128	88.66	0.0013	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,360.70760	1,310.928	88.66	0.9987	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.10020	0.119	88.66	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
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,370.70020	1,320.919	88.66	0.9988	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.09330	0.110	88.66	0.0011	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,380.69330	1,330.910	88.66	0.9989	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.10030	4.562	21.24	0.0296	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			952.90030	894.562	21.24	0.9704	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.18480	4.595	21.44	0.0295	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			962.98480	904.595	21.44	0.9705	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.27020	4.629	21.64	0.0295	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			973.07020	914.629	21.64	0.9705	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			69.26850	81.833	17.26	0.2869	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			442.66850	397.233	17.26	0.7131	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			67.43430	79.706	17.30	0.2809	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			450.83430	405.106	17.30	0.7191	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			65.64760	77.631	17.33	0.2750	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			459.04760	413.032	17.33	0.7250	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			1.41200		1.38210			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.37170		1.34660			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31130		1.29040			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.26160		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												1,594,200,540.57	123,386	1,282,020
Total Options												5,626,033.51	23,003	2,542,795
Grand Total:												1,599,826,574.08	146,389	3,824,815