



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: 28/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/10/2016 Foreign Exchange Future			13.88600		13.90810			0.0000	2,527,252.00	182	0
\$ / R On 01/11/2016 Foreign Exchange Future			13.82960		13.90280			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			13.82960		13.90560			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.84360		13.91930			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.85190		13.92770			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.86570		13.94150			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.86850		13.94430			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.87120		13.94700			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.90160		13.97750			0.0000	44,540,726.40	3,204	6,970
\$ / R On 06/12/2016 Foreign Exchange Future			13.92440		13.99980			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.94180		14.01660			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.94470		14.01940			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			13.94760		14.02220			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.95050		14.02500			0.0000	0.00	0	82
\$ / R On 19/12/2016 Foreign Exchange Future			13.96200		14.03610			0.0000	727,978,680.00	52,140	416,646
\$ / R On 21/12/2016 Foreign Exchange Future			13.96780		14.04170			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			13.99100		14.06400			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.00820		14.08060			0.0000	0.00	0	2,000
\$ / R On 13/01/2017 Foreign Exchange Future			14.03250		14.10540			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			14.04600		14.11920			0.0000	0.00	0	0
\$ / R On 23/01/2017 Foreign Exchange Future			14.05950		14.13300			0.0000	0.00	0	70

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 Future			14.06490		14.13850			0.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Future			14.07030		14.08160			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			14.08110		14.15510			0.0000	0.00	0	17
\$ / R	On	13/03/2017	Foreign Exchange Future			14.19350		14.26820			0.0000	21,744,442.00	1,532	105,485
\$ / R	On	12/04/2017	Foreign Exchange Future			14.27580		14.35090			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.30050		14.37580			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.31140		14.38680			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.46270		14.53870			0.0000	22,229,169.90	1,537	150,275
\$ / R	On	12/07/2017	Foreign Exchange Future			14.52600		14.60220			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.55080		14.62710			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.59530		14.66980			0.0000	14,595,300.00	1,000	4,150
\$ / R	On	23/10/2017	Foreign Exchange Future			14.60560		14.68050			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.81360		14.89240			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.21100		15.28940			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.60840		15.68650			0.0000	0.00	0	70
Total \$ / R Future												833,615,570.30	59,595	693,098
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			283.16430	256.000	13.03	1.0000	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			5.06430	0.000	13.03	0.0000	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			303.19520	230.675	17.62	0.7874	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			30.39520	31.075	17.62	0.2126	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			206.50740	136.480	15.84	0.6393	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			53.70740	56.880	15.84	0.3607	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			119.92290	67.165	15.20	0.3911	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			114.32290	137.565	15.20	0.6089	0.00	0	700
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Call			239.13700	167.275	16.07	0.6673	0.00	0	10,000
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Put			53.53700	57.675	16.07	0.3327	0.00	0	10,000
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			12.12730	7.940	25.35	0.0350	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,042.82730	1,114.340	25.35	0.9650	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			0.63420	0.502	34.32	0.0022	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,381.33420	2,456.902	34.32	0.9978	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			0.57730	0.460	34.73	0.0020	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,441.27730	2,516.860	34.73	0.9980	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			146.40830	128.347	22.01	0.3421	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			318.70830	376.447	22.01	0.6579	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			72.77820	63.293	23.15	0.1931	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			545.07820	611.393	23.15	0.8069	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			226.97860	198.754	21.25	0.4735	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			199.27860	246.854	21.25	0.5265	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			182.49080	160.358	21.63	0.4051	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			254.79080	308.458	21.63	0.5949	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			26.48330	23.814	24.81	0.0821	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			898.78330	971.914	24.81	0.9179	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			130.78220	114.511	22.20	0.3130	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			353.08220	412.611	22.20	0.6870	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			103.85940	90.713	22.58	0.2599	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			426.15940	488.813	22.58	0.7401	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			409.47460	361.387	20.52	0.6891	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			81.77460	109.487	20.52	0.3109	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			309.84370	271.324	20.84	0.5821	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			132.14370	169.424	20.84	0.4179	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			280.32640	245.013	20.95	0.5457	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			152.62640	193.113	20.95	0.4543	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			425.94490	378.514	19.93	0.6589	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			114.44490	142.814	19.93	0.3411	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			297.02100	260.185	20.28	0.5145	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			212.72100	251.685	20.28	0.4855	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			726.88130	663.011	19.37	0.8453	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			39.88130	51.811	19.37	0.1547	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			10.84430	8.691	25.78	0.0277	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,663.84430	1,737.491	25.78	0.9723	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			1.19800	1.911	34.49	0.0055	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,144.19800	3,220.711	34.49	0.9945	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,179.19170	2,103.732	23.13	0.9932	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			1.69170	2.132	23.13	0.0068	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			602.59810	542.896	18.86	0.7125	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			125.09810	141.296	18.86	0.2875	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.08470	0.212	34.67	0.0006	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,422.58470	5,498.612	34.67	0.9994	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			245.42330	217.035	21.37	0.3460	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			595.62330	642.635	21.37	0.6540	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			590.95190	537.329	19.59	0.6554	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			191.15190	212.929	19.59	0.3446	0.00	0	7,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			172.20450	152.826	22.15	0.2465	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			905.60450	961.026	22.15	0.7535	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			271.24670	243.350	21.07	0.3578	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			621.84670	668.650	21.07	0.6422	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,406.35870	1,333.504	18.35	0.9367	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			24.15870	25.903	18.35	0.0633	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,397.04520	1,324.273	18.36	0.9352	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			24.84520	26.673	18.36	0.0648	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,387.74770	1,315.062	18.36	0.9336	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			25.54770	27.462	18.36	0.0664	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			454.55610	413.466	20.48	0.5150	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			379.55610	412.966	20.48	0.4850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,243.60960	2,170.616	22.07	0.9803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			7.50960	8.616	22.07	0.0197	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,561.03130	1,486.962	18.96	0.9431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			24.93130	24.962	18.96	0.0569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,475.14350	1,402.096	18.77	0.9326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			29.04350	30.096	18.77	0.0674	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,327.31500	1,257.433	18.85	0.9052	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	12.75	Put			41.21500	45.433	18.85	0.0948	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,109.10250	1,042.971	18.98	0.8490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			73.00250	80.971	18.98	0.1510	0.00	0	169,885
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			930.31480	868.802	19.10	0.7862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			114.21480	126.802	19.10	0.2138	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			876.47270	817.356	19.18	0.7635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			130.37270	145.356	19.18	0.2365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			868.91160	810.223	19.20	0.7601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			132.81160	148.223	19.20	0.2399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			861.38180	803.125	19.21	0.7567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			135.28180	151.125	19.21	0.2433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			838.99160	782.064	19.26	0.7464	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			142.89160	160.064	19.26	0.2536	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			831.59520	775.120	19.27	0.7430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			145.49520	163.120	19.27	0.2570	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			796.23230	740.976	19.35	0.7254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			160.13230	178.976	19.35	0.2746	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			728.36810	675.618	19.51	0.6893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			192.26810	213.618	19.51	0.3107	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			633.86570	585.022	19.74	0.6333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			247.76570	273.022	19.74	0.3667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			604.33690	556.819	19.82	0.6143	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			268.23690	294.819	19.82	0.3857	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			575.79610	529.612	19.90	0.5953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			289.69610	317.612	19.90	0.4047	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			564.65480	519.006	19.93	0.5877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			298.55480	327.006	19.93	0.4123	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			447.74030	409.368	20.34	0.5012	173,981.23	425	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			411.64030	447.368	20.34	0.4988	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			424.99480	389.065	20.47	0.4830	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			438.89480	477.065	20.47	0.5170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			412.44270	377.319	20.55	0.4722	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			456.34270	495.319	20.55	0.5278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			408.33250	373.474	20.58	0.4686	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			462.23250	501.474	20.58	0.5314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			404.25870	369.666	20.60	0.4651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			468.15870	507.666	20.60	0.5349	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			396.21910	362.153	20.66	0.4580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			480.11910	520.153	20.66	0.5420	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			372.94700	340.437	20.81	0.4373	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			516.84700	558.437	20.81	0.5627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			365.46920	333.467	20.87	0.4305	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			529.36920	571.467	20.87	0.5695	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			354.50540	323.257	20.95	0.4204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			548.40540	591.257	20.95	0.5796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			347.36520	316.612	21.00	0.4137	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			561.26520	604.612	21.00	0.5863	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			330.08660	300.553	21.13	0.3974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			593.98660	638.553	21.13	0.6026	0.00	0	4,135
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			320.10350	291.286	21.21	0.3878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			614.00350	659.286	21.21	0.6122	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			316.83940	288.258	21.24	0.3847	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			620.73940	666.258	21.24	0.6153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			300.97810	273.556	21.37	0.3692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			654.87810	701.556	21.37	0.6308	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			297.89710	270.703	21.39	0.3661	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			661.79710	708.703	21.39	0.6339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			282.93160	256.856	21.53	0.3511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			696.83160	744.856	21.53	0.6489	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			268.68240	243.693	21.66	0.3366	24,369.25	100	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			732.58240	781.693	21.66	0.6634	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			265.91650	241.138	21.68	0.3338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			739.81650	789.138	21.68	0.6662	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			242.22400	219.300	21.92	0.3090	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			806.12400	857.299	21.92	0.6910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			234.79100	212.459	22.00	0.3011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			828.69100	880.459	22.00	0.6989	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			227.58280	205.821	22.08	0.2933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			851.48280	903.821	22.08	0.7067	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			220.59000	199.368	22.16	0.2857	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			874.49000	927.368	22.16	0.7143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			218.30700	197.261	22.18	0.2832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			882.20700	935.261	22.18	0.7168	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			196.62750	177.375	22.44	0.2592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			960.52750	1,015.375	22.44	0.7408	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			192.53680	173.645	22.49	0.2546	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			976.43680	1,031.645	22.49	0.7454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			184.60540	166.419	22.59	0.2456	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,008.50540	1,064.419	22.59	0.7544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			175.14680	157.813	22.72	0.2348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,049.04680	1,105.813	22.72	0.7652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			162.71600	146.518	22.90	0.2204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,106.61600	1,164.518	22.90	0.7796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			159.32950	143.445	22.96	0.2164	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,123.22950	1,181.444	22.96	0.7836	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			143.44320	129.041	23.21	0.1975	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,207.34320	1,267.041	23.21	0.8025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			129.17220	116.129	23.47	0.1802	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,293.07220	1,354.129	23.47	0.8198	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			127.82740	114.915	23.50	0.1785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,301.72740	1,362.915	23.50	0.8215	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			118.81340	106.774	23.68	0.1674	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,362.71340	1,424.774	23.68	0.8326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			104.86760	93.914	23.96	0.1495	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,468.76760	1,531.914	23.96	0.8505	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			96.42010	85.985	24.13	0.1384	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,540.32010	1,603.985	24.13	0.8616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			94.37670	84.112	24.18	0.1358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,558.27670	1,622.112	24.18	0.8642	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			87.56710	77.876	24.32	0.1268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,621.46710	1,685.876	24.32	0.8732	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			77.87440	69.016	24.55	0.1140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,721.77440	1,787.016	24.55	0.8860	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			68.56270	60.529	24.81	0.1013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,832.46270	1,898.529	24.81	0.8987	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			67.84030	59.872	24.83	0.1004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,841.74030	1,907.872	24.83	0.8996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			65.03340	57.320	24.91	0.0965	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,878.93340	1,945.320	24.91	0.9035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			64.35090	56.700	24.93	0.0956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,888.25090	1,954.700	24.93	0.9044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			55.54890	48.715	25.23	0.0833	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,019.44890	2,086.715	25.23	0.9167	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			49.53210	43.273	25.46	0.0748	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,123.43210	2,191.273	25.46	0.9252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			45.12690	39.300	25.65	0.0685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,209.02690	2,277.300	25.65	0.9315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			40.30650	34.964	25.88	0.0615	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,314.20650	2,382.964	25.88	0.9385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			36.77580	31.797	26.07	0.0563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,400.67580	2,469.796	26.07	0.9437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			34.26170	29.546	26.22	0.0526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,468.16170	2,537.546	26.22	0.9474	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			32.25540	27.754	26.35	0.0497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,526.15540	2,595.754	26.35	0.9503	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			31.61570	27.183	26.39	0.0487	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,545.51570	2,615.183	26.39	0.9513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			27.50760	23.525	26.68	0.0426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,681.40760	2,751.525	26.68	0.9574	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			25.67690	21.861	26.82	0.0398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,749.57690	2,819.861	26.82	0.9602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			25.42670	21.602	26.84	0.0393	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,759.32670	2,829.602	26.84	0.9607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			23.98060	20.111	26.91	0.0369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,817.88060	2,888.111	26.91	0.9631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			21.55510	18.281	27.01	0.0338	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,895.45510	2,966.281	27.01	0.9662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			20.32870	17.430	27.07	0.0324	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	16.95	Put			2,934.22870	3,005.430	27.07	0.9676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			20.03180	17.224	27.08	0.0320	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,943.93180	3,015.224	27.08	0.9680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			18.88410	16.422	27.13	0.0306	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,982.78410	3,054.422	27.13	0.9694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			10.44090	10.335	27.63	0.0200	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,364.34090	3,438.335	27.63	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			8.78460	9.076	27.77	0.0177	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,472.68460	3,547.076	27.77	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			8.64660	8.969	27.78	0.0175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,482.54660	3,556.969	27.78	0.9825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			6.80340	7.518	27.97	0.0149	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,630.70340	3,705.518	27.97	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			6.48150	7.258	28.01	0.0144	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,660.38150	3,735.258	28.01	0.9856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			6.17360	7.008	28.04	0.0139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,690.07360	3,765.008	28.04	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			3.88670	5.056	28.40	0.0103	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,967.78670	4,043.056	28.40	0.9897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			3.69540	4.884	28.44	0.0099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,997.59540	4,072.884	28.44	0.9901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			3.51290	4.717	28.48	0.0096	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,027.41290	4,102.717	28.48	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			3.28270	4.504	28.53	0.0092	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,067.18270	4,142.504	28.53	0.9908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			3.17280	4.401	28.55	0.0090	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,087.07280	4,162.401	28.55	0.9910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1.93710	2.848	28.59	0.0061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,375.83710	4,450.848	28.59	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1.80930	2.675	28.59	0.0057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,415.70930	4,490.675	28.59	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.84060	1.327	28.59	0.0030	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,854.74060	4,929.327	28.59	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.71610	1.146	28.59	0.0026	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,944.61610	5,019.146	28.59	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.69100	1.109	28.59	0.0025	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,964.59100	5,039.109	28.59	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.52740	0.867	28.59	0.0020	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,114.42740	5,188.867	28.59	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.43970	0.735	28.59	0.0017	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,214.33970	5,288.734	28.59	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.19090	0.343	28.59	0.0009	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,664.09090	5,738.343	28.59	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.17370	0.315	28.59	0.0008	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,714.07370	5,788.315	28.59	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.15500	0.284	28.59	0.0007	0.00	0	250

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	19.81	Put			5,774.05500	5,848.284	28.59	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.11870	0.223	28.59	0.0006	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,914.01870	5,988.223	28.59	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.09240	0.177	28.59	0.0005	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,043.99240	6,118.177	28.59	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.07920	0.154	28.59	0.0004	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,123.97920	6,198.154	28.59	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.06030	0.120	28.59	0.0003	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,263.96030	6,338.120	28.59	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.05360	0.108	28.59	0.0003	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,323.95360	6,398.108	28.59	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.02230	0.049	28.59	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,763.92230	6,838.049	28.59	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.01820	0.041	28.59	0.0001	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,863.91820	6,938.041	28.59	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.01490	0.034	28.59	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,963.91490	7,038.034	28.59	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00910	0.022	28.59	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,203.90910	7,278.022	28.59	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00810	0.019	28.59	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,263.90810	7,338.019	28.59	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00020	0.001	28.59	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,973.90020	9,048.001	28.59	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	28.59	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,903.90000	12,978.000	28.59	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			371.72210	340.147	20.86	0.4309	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			540.02210	582.347	20.86	0.5691	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			320.17550	294.308	21.12	0.3687	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			716.17550	763.308	21.12	0.6313	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			493.43650	531.294	20.01	0.5129	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			474.03650	439.494	20.01	0.4871	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			584.21020	543.615	19.56	0.5440	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			428.81020	461.115	19.56	0.4560	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			91.66100	83.050	24.43	0.1137	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,156.26100	2,220.550	24.43	0.8863	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			462.34700	429.287	20.10	0.4500	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			623.14700	663.287	20.10	0.5500	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			572.85300	533.502	19.50	0.5188	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			499.85300	534.002	19.50	0.4812	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			564.11610	525.965	19.59	0.5090	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			525.61610	561.065	19.59	0.4910	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			142.78270	129.822	23.44	0.1596	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,894.28270	1,954.922	23.44	0.8404	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			0.00000	420.232	20.25	0.4265	420,232.40	1,000	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			0.00000	759.932	20.25	0.5735	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			0.00000	675.962	19.10	0.5991	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		0.00000	405.662	19.10	0.4009	405,662.20	1,000	1,000
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		645.29260	603.026	19.30	0.5487	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		470.19260	501.926	19.30	0.4513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		757.28630	715.819	19.40	0.5458	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		589.08630	622.319	19.40	0.4542	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		670.24360	632.765	19.75	0.4993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		702.04360	739.265	19.75	0.5007	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		542.16700	510.498	20.39	0.4239	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		923.96700	966.998	20.39	0.5761	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		383.33680	360.191	21.52	0.3188	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,345.13680	1,396.691	21.52	0.6812	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		934.61500	886.671	18.84	0.6306	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		416.41500	443.171	18.84	0.3694	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		357.45290	335.793	21.76	0.3004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,439.25290	1,492.293	21.76	0.6996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		355.38310	333.847	21.78	0.2989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,447.18310	1,500.347	21.78	0.7011	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		630.89890	595.142	19.93	0.4769	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		762.69890	801.642	19.93	0.5231	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		292.52400	273.622	22.42	0.2519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,724.32400	1,780.121	22.42	0.7481	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		285.58770	267.072	22.48	0.2467	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,757.38770	1,813.571	22.48	0.7533	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		359.53310	337.756	21.74	0.3019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,431.33310	1,484.255	21.74	0.6981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		214.88610	200.523	23.26	0.1924	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,166.68610	2,227.023	23.26	0.8076	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		158.58470	147.728	24.11	0.1464	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,640.38470	2,704.228	24.11	0.8536	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		331.59310	311.450	22.02	0.2815	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		1,543.39310	1,597.950	22.02	0.7185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		120.66640	113.029	25.27	0.1132	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,162.46640	3,229.529	25.27	0.8868	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		84.45630	78.607	28.23	0.0764	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,246.25630	4,315.107	28.23	0.9236	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		275.50470	257.562	22.58	0.2392	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,807.30470	1,864.062	22.58	0.7608	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		60.04240	53.084	28.29	0.0545	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,791.84240	4,859.584	28.29	0.9455	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		45.97280	40.365	28.29	0.0429	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,157.77280	5,226.865	28.29	0.9571	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		138.02670	128.500	24.51	0.1290	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,869.82670	2,935.000	24.51	0.8710	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		11.65730	9.881	28.29	0.0123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put		6,983.45730	7,056.381	28.29	0.9877	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		10.15590	8.578	28.29	0.0108	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,161.95590	7,235.078	28.29	0.9892	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			84.22900	78.390	28.26	0.0762	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,256.02900	4,324.890	28.26	0.9238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,117.85470	2,050.787	18.13	0.9226	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			49.65470	57.287	18.13	0.0774	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,437.84870	1,375.764	18.12	0.8022	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			169.64870	182.264	18.12	0.1978	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			1,082.72910	1,028.686	18.44	0.6919	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			314.52910	335.186	18.44	0.3081	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			191.17590	181.111	24.16	0.1592	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,860.27590	2,925.311	24.16	0.8408	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			943.56610	898.569	19.08	0.5963	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			542.66610	572.768	19.08	0.4037	0.00	0	1,000
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			809.38370	770.724	19.64	0.5252	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			743.58370	780.224	19.64	0.4748	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			254.38220	242.220	23.49	0.1991	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,537.58220	2,600.820	23.49	0.8009	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			0.00000	1,020.797	18.78	0.6340	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			0.00000	509.397	18.78	0.3660	509,396.90	1,000	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			916.74260	874.405	19.27	0.5705	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			629.94260	663.005	19.27	0.4295	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			0.00000	532.659	20.87	0.3914	532,659.40	1,000	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			0.00000	1,281.259	20.87	0.6086	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,050.22590	1,008.629	19.39	0.5723	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			741.52590	775.929	19.39	0.4277	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			605.90820	581.394	21.36	0.3732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,577.20820	1,628.694	21.36	0.6268	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,106.33630	1,062.752	19.20	0.5939	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			677.63630	710.052	19.20	0.4061	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,073.25820	1,030.835	19.31	0.5812	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			714.55820	748.135	19.31	0.4188	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			542.40670	520.623	21.79	0.3400	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,783.70670	1,837.923	21.79	0.6600	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			788.63560	756.277	20.39	0.4615	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,139.93560	1,183.577	20.39	0.5385	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			608.42420	583.804	21.34	0.3745	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,569.72420	1,621.104	21.34	0.6255	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			445.58540	427.174	22.48	0.2874	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,166.88540	2,224.474	22.48	0.7126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			603.40870	579.000	21.37	0.3719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,584.70870	1,636.300	21.37	0.6281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			600.91680	576.614	21.39	0.3707	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,592.21680	1,643.914	21.39	0.6293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			230.15160	224.736	25.64	0.1578	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,841.45160	3,912.036	25.64	0.8422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			525.12830	504.100	21.92	0.3308	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,846.42830	1,901.400	21.92	0.6692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			476.14470	456.329	22.26	0.3041	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,037.44470	2,093.629	22.26	0.6959	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			130.21370	124.216	27.00	0.0928	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,301.51370	5,371.516	27.00	0.9072	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			368.18240	353.413	23.12	0.2438	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,559.48240	2,620.713	23.12	0.7562	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			236.11570	230.363	25.43	0.1620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,747.41570	3,817.663	25.43	0.8380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,248.60880	1,200.327	18.76	0.6454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			539.90880	567.627	18.76	0.3546	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,227.28310	1,179.676	18.82	0.6380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			558.58310	586.976	18.82	0.3620	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			204.16350	200.230	26.69	0.1394	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,315.46350	4,387.530	26.69	0.8606	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,787.62190	1,727.720	18.05	0.7911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			248.92190	265.020	18.05	0.2089	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,257.94440	1,213.841	18.83	0.6312	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			605.74440	637.841	18.83	0.3688	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			276.92570	270.128	24.92	0.1800	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,654.72570	3,724.128	24.92	0.8200	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,006.51350	969.866	19.68	0.5320	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			939.41350	979.066	19.68	0.4680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			438.01870	425.486	23.38	0.2471	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,158.21870	3,220.186	23.38	0.7529	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			375.89450	368.263	24.46	0.2138	864,681.99	2,348	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,706.09450	3,772.963	24.46	0.7862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.31	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,330.20000	985,404.700	26.31	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			488.82690	474.325	22.91	0.2724	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,849.02690	2,909.025	22.91	0.7276	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			440.65530	428.019	23.36	0.2484	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,140.85530	3,202.719	23.36	0.7516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			439.33430	426.748	23.37	0.2477	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,149.53430	3,211.448	23.37	0.7523	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,228.90480	1,189.863	19.25	0.5776	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			879.10480	914.563	19.25	0.4224	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			597.72050	579.089	22.09	0.3245	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,327.92050	2,383.789	22.09	0.6755	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			525.38390	509.483	22.61	0.2902	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,655.58390	2,714.183	22.61	0.7098	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,512.56480	1,463.840	18.47	0.6662	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			592.76480	618.540	18.47	0.3338	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,506.81000	1,458.222	18.48	0.6646	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			597.01000	622.922	18.48	0.3354	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,273.52780	1,233.147	19.10	0.5928	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	Put			823.72780	857.847	19.10	0.4072	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,157.61110	2,097.230	17.24	0.8192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			237.81110	251.930	17.24	0.1808	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,984.77560	1,928.261	17.72	0.7810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			314.97560	332.961	17.72	0.2190	781,791.96	2,348	10,000
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,091.73100	1,058.909	19.91	0.5114	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,221.23100	1,263.309	19.91	0.4886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			650.91640	630.393	23.11	0.3057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,068.51640	3,126.793	23.11	0.6943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			922.40060	892.019	21.49	0.4125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,030.00060	2,078.419	21.49	0.5875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			654.19550	633.538	23.08	0.3071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,051.79550	3,109.938	23.08	0.6929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			652.55020	631.960	23.09	0.3064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,060.15020	3,118.360	23.09	0.6936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			889.20750	860.448	23.23	0.3530	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,109.80750	3,159.448	23.23	0.6470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			893.02160	864.138	23.21	0.3543	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,093.62160	3,143.138	23.21	0.6457	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			891.11160	862.287	23.22	0.3537	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,101.71160	3,151.287	23.22	0.6463	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,134.57560	1,099.368	23.33	0.3922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,158.07560	3,200.968	23.33	0.6078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,660.22870	2,594.629	18.75	0.7522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			613.72870	626.229	18.75	0.2478	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,138.82430	1,103.500	23.31	0.3934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,142.32430	3,185.100	23.31	0.6066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,136.69710	1,101.431	23.32	0.3928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,150.19710	3,193.031	23.32	0.6072	0.00	0	0
Total \$ / R Option												3,712,775.33	9,221	2,427,322
Total \$ / R												837,328,345.63	68,816	3,120,420
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.96200		14.03610			0.0000	376,974.00	27	361
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.19350		14.26820			0.0000	141,935.00	10	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.46270		14.53870			0.0000	72,313.50	5	56
Total \$ / R MAXI Future												591,222.50	42	508
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			16,101.37680	14,497.285	22.93	0.2184	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			111,491.37680	117,297.285	22.93	0.7816	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			15,932.94940	14,344.447	22.96	0.2164	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			112,322.94940	118,144.447	22.96	0.7836	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			15,766.46670	14,193.259	22.98	0.2145	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			113,156.46670	118,993.259	22.98	0.7855	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			286,982.67400	293,499.971	24.51	0.8710	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			13,727.03920	12,779.432	24.52	0.1283	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		287,907.03920	294,429.432	24.52	0.8717		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		13,878.79530	12,921.151	24.49	0.1296		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		286,058.79530	292,571.151	24.49	0.8704		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		13,802.67400	12,849.971	24.51	0.1290		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		42,588.65120	40,838.689	22.63	0.2765		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		225,718.65120	231,568.689	22.63	0.7235		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		42,414.49580	40,672.810	22.64	0.2756		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		226,544.49580	232,402.810	22.64	0.7244		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		42,241.16870	40,507.726	22.65	0.2746		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		227,371.16870	233,237.726	22.65	0.7254		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											591,222.50	42	508
£ / R	On	02/12/2016	Foreign Exchange Future		16.91360	17.04660			0.0000		0.00	0	35
£ / R	On	19/12/2016	Foreign Exchange Future		16.98240	17.10970			0.0000		7,896,816.00	465	52,005
£ / R	On	13/03/2017	Foreign Exchange Future		17.29600	17.42710			0.0000		4,324,000.00	250	8,024
£ / R	On	25/04/2017	Foreign Exchange Future		17.45510	17.58860			0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future		17.65880	17.79240			0.0000		0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future		18.15650	18.29670			0.0000		0.00	0	0
Total £ / R Future											12,220,816.00	715	80,092
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call		443.83700	368.028	20.00	0.4720	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put		417.23700	474.428	20.00	0.5280	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		701.81010	617.643	19.63	0.5851	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		352.11010	395.243	19.63	0.4149	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		516.76900	448.047	20.19	0.4699	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		537.06900	595.647	20.19	0.5301	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call		447.99040	385.706	20.52	0.4205	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		5,552.75770	5,676.596	33.18	0.9873	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		8.78730	6.229	33.18	0.0091	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		5,909.08730	6,033.829	33.18	0.9909	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		4,318.37850	4,443.186	29.83	0.9773	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		12.69890	9.180	33.18	0.0129	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		5,532.99890	5,656.780	33.18	0.9871	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.12990	0.074	33.18	0.0001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		9,830.42990	9,957.674	33.18	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		12.45770	8.996	33.18	0.0127	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		1,133.41530	1,221.029	21.82	0.7471	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		167.21210	137.930	22.54	0.1824	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		1,467.51210	1,565.530	22.54	0.8176	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		2.01040	1.318	33.18	0.0022	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		7,352.31040	7,478.918	33.18	0.9978	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		18.07850	15.586	29.83	0.0227	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put		701.68400	770.357	20.71	0.6071	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call		303.52210	256.736	21.37	0.3058	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			943.82210	1,024.336	21.37	0.6942	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			12.57770	9.088	33.18	0.0128	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,542.87770	5,666.688	33.18	0.9872	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			243.11530	203.429	21.82	0.2529	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			638.29040	703.306	20.52	0.5795	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			290.45110	245.217	21.47	0.2947	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			980.75110	1,062.817	21.47	0.7053	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			63.39030	50.508	23.81	0.0763	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,343.69030	2,458.108	23.81	0.9237	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			411.38400	352.757	20.71	0.3929	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			17.63940	17.228	24.28	0.0193	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,350.53940	6,481.228	24.28	0.9807	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			17.91820	17.496	24.28	0.0196	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,330.81820	6,461.496	24.28	0.9804	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			17.77820	17.361	24.28	0.0194	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,340.67820	6,471.361	24.28	0.9806	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			60.17510	53.860	25.41	0.0450	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,451.57510	6,578.760	25.41	0.9550	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,247.60000	6,381.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,227.60000	6,361.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,237.60000	6,371.200		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			241.24200	223.065	22.99	0.1138	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,104.54200	7,226.566	22.99	0.8862	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			242.80740	224.535	22.99	0.1144	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,086.10740	7,208.035	22.99	0.8856	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			242.02350	223.799	22.99	0.1141	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,095.32350	7,217.299	22.99	0.8859	0.00	0	0
Total £ / R Option												0.00	0	19,055
Total £ / R												12,220,816.00	715	99,147
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13277		0.13392			0.0000	136,881.75	1,031	12,549
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13546		0.13666			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13867		0.13989			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14055		0.14177			0.0000	0.00	0	0
Total ¥ / R Future												136,881.75	1,031	12,549
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	24.53	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,608.00000	27,723.400	24.53	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	24.53	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,608.00000	28,723.400	24.53	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	24.53	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,608.00000	29,723.400	24.53	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			536.86270	485.273	20.55	0.4207	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			871.16270	939.473	20.55	0.5793	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			279.23760	247.833	22.04	0.2449	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,613.53760	1,702.033	22.04	0.7551	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			141.66380	123.344	23.24	0.1350	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,475.96380	2,577.544	23.24	0.8650	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			574.00650	526.088	21.54	0.3560	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,585.20650	1,659.489	21.54	0.6440	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			362.43580	326.227	22.54	0.2411	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,373.63580	2,459.627	22.54	0.7589	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			224.94140	198.629	23.28	0.1587	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,236.14140	3,332.029	23.28	0.8413	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			881.40190	825.319	22.75	0.4223	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,704.80190	1,770.619	22.75	0.5777	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			622.37650	576.618	23.57	0.3186	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,445.77650	2,521.918	23.57	0.6814	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			437.50360	398.523	24.20	0.2361	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,260.90360	3,343.823	24.20	0.7639	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												136,881.75	1,031	12,549
€ / R	On	28/10/2016	Foreign Exchange Future			15.17750		15.20010			0.0000	516,035.00	34	0
€ / R	On	28/11/2016	Foreign Exchange Future			15.21070		15.28670			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.29800		15.36930			0.0000	10,402,640.00	680	53,299
€ / R	On	13/03/2017	Foreign Exchange Future			15.61240		15.68650			0.0000	3,903,100.00	250	8,537
€ / R	On	19/06/2017	Foreign Exchange Future			15.98140		16.05660			0.0000	0.00	0	77,407
€ / R	On	18/09/2017	Foreign Exchange Future			16.19790		16.27230			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.49410		16.57590			0.0000	0.00	0	0
Total € / R Future												14,821,775.00	964	139,743
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			1.07470	0.000	12.66	0.0000	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			550.97470	572.500	12.66	1.0000	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			85.51050	69.335	20.93	0.1485	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,038.81050	1,098.635	20.93	0.8515	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,618.92810	1,678.169	22.10	0.8754	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,433.12440	5,504.088	30.06	0.9960	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			149.51830	131.776	21.03	0.2014	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,180.21830	1,233.776	21.03	0.7986	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			134.47940	118.192	21.25	0.1833	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,265.17940	1,320.192	21.25	0.8167	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			88.22810	76.169	22.10	0.1246	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,700.04860	1,760.217	22.22	0.8867	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			78.41610	67.384	22.23	0.1121	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,709.11610	1,769.384	22.23	0.8879	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			77.49300	66.561	22.24	0.1109	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,718.19300	1,778.561	22.24	0.8891	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.42440	2.088	30.06	0.0040	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.52330	0.442	30.06	0.0010	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,531.22330	6,602.442	30.06	0.9990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			79.34860	68.217	22.22	0.1133	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			124.21110	116.041	23.15	0.1145	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,127.71110	3,193.641	23.15	0.8855	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			123.53220	115.408	23.16	0.1140	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,137.03220	3,203.008	23.16	0.8860	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			122.85570	114.910	23.18	0.1135	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,146.35570	3,212.510	23.18	0.8865	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			278.76260	266.406	22.86	0.1819	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,412.16260	3,475.006	22.86	0.8181	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			277.76330	265.448	22.87	0.1813	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,421.16330	3,484.048	22.87	0.8187	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			279.76640	267.372	22.84	0.1825	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,403.16640	3,465.972	22.84	0.8175	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,619.10080	3,677.423	22.59	0.7753	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			420.22280	404.643	22.62	0.2243	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,627.92280	3,686.743	22.62	0.7757	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			422.57850	406.001	22.57	0.2251	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,610.27850	3,668.101	22.57	0.7749	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			421.40080	405.323	22.59	0.2247	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,381.15900	2,431.118	20.84	0.6156	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			904.63820	872.854	20.85	0.3836	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,388.73820	2,438.754	20.85	0.6164	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			902.22530	870.490	20.86	0.3827	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,396.32530	2,446.390	20.86	0.6173	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			907.05900	875.218	20.84	0.3844	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												14,821,775.00	964	146,115
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.57240		10.65290			0.0000	11,005,868.40	1,041	12,994
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.72730		10.80850			0.0000	321,819.00	30	3,439
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.90750		10.98910			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.98610		11.06640			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.12860		11.21100			0.0000	0.00	0	0
Total AU\$ / R Future												11,327,687.40	1,071	16,524
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			228.61570	190.811	14.51	0.4510	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			235.71570	278.411	14.51	0.5490	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			224.26060	186.983	14.54	0.4443	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			241.36060	284.583	14.54	0.5557	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			219.97210	183.220	14.57	0.4378	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			247.07210	290.820	14.57	0.5622	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			98.71790	86.510	16.75	0.1575	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,240.21790	1,309.210	16.75	0.8425	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			97.56870	85.475	16.77	0.1558	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,249.06870	1,318.175	16.77	0.8442	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			99.87960	87.559	16.73	0.1592	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,231.37960	1,300.259	16.73	0.8408	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			215.00700	198.275	16.69	0.2448	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,295.90700	1,360.775	16.69	0.7552	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			218.34280	201.514	16.66	0.2483	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,279.24280	1,344.014	16.66	0.7517	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			216.66760	199.886	16.68	0.2465	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,287.56760	1,352.386	16.68	0.7535	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,409.73640	1,471.565	16.84	0.7139	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			304.18400	285.830	16.85	0.2846	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,417.78400	1,479.730	16.85	0.7154	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			302.24890	284.007	16.86	0.2830	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,425.84890	1,487.907	16.86	0.7170	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			306.13640	287.665	16.84	0.2861	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,187.11490	1,240.171	16.55	0.6108	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			523.64770	494.009	16.52	0.3926	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,172.64770	1,225.409	16.52	0.6074	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			520.87320	491.384	16.54	0.3909	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,179.87320	1,232.784	16.54	0.6091	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			518.11490	488.771	16.55	0.3892	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												11,327,687.40	1,071	16,524
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.44530		10.48870			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.62710		10.67020			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.83790		10.88120			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	5,806
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			4.03030	4.173	21.45	0.0144	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,025.33030	2,068.873	21.45	0.9856	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			3.94420	4.097	21.48	0.0141	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,035.24420	2,078.797	21.48	0.9859	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			3.86010	4.024	21.51	0.0139	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,045.16010	2,088.724	21.51	0.9861	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			47.73880	43.070	19.94	0.0775	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,107.53880	2,145.970	19.94	0.9225	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			47.26650	42.634	19.96	0.0768	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,117.06650	2,155.534	19.96	0.9232	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			46.79840	42.202	19.98	0.0760	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,126.59840	2,165.102	19.98	0.9240	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			296.44730	283.195	17.54	0.3111	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,145.24730	1,175.296	17.54	0.6889	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			294.30610	281.148	17.56	0.3092	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,153.10610	1,183.248	17.56	0.6908	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			292.18510	279.116	17.58	0.3073	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,160.98510	1,191.216	17.58	0.6927	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	5,806
CF CANDCO	On	19/12/2016	Foreign Exchange Future			525.01410		475.91760			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.09200		14.17120			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.39860		14.48090			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.76040		14.84420			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,011
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			24.10970	20.281	24.77	0.0395	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,532.90970	2,608.281	24.77	0.9605	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			23.86670	20.080	24.80	0.0391	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,542.66670	2,618.080	24.80	0.9609	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			23.62600	19.882	24.82	0.0388	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,552.42600	2,627.882	24.82	0.9612	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,718.18310	2,789.630	22.89	0.8745	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			130.68990	119.716	22.86	0.1269	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,699.78990	2,771.116	22.86	0.8731	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			129.88380	118.971	22.88	0.1262	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,708.98380	2,780.371	22.88	0.8738	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			129.08310	118.230	22.89	0.1255	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			583.37010	554.927	20.77	0.3622	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,609.17010	1,664.526	20.77	0.6378	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			580.90850	552.569	20.79	0.3609	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,616.70850	1,672.169	20.79	0.6391	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			578.46320	550.219	20.80	0.3596	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,624.26320	1,679.819	20.80	0.6404	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,011
CNH / R	On	19/12/2016	Foreign Exchange Future			2.04820		2.05680			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.06960		2.07840			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.09590		2.10560			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 CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			13.72760	13.343	22.86	0.0210	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,945.72760	4,031.343	22.86	0.9790	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			13.16970	12.941	23.19	0.0202	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,045.16970	4,130.941	23.19	0.9798	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			12.65320	12.569	23.52	0.0195	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,144.65320	4,230.569	23.52	0.9805	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,324.60170	4,409.040	21.75	0.9126	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			119.35810	113.208	21.46	0.0941	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,135.35810	4,217.208	21.46	0.9059	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			113.83710	109.020	21.60	0.0907	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,229.83710	4,313.020	21.60	0.9093	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			108.60170	105.040	21.75	0.0874	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,235.92540	2,301.964	19.04	0.6621	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			741.94690	708.695	18.86	0.3577	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,085.94690	2,149.695	18.86	0.6423	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			716.48110	684.386	18.95	0.3476	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,160.48110	2,225.386	18.95	0.6524	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			691.92540	660.964	19.04	0.3379	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			2.04290		2.05180			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			813.02110	868.303	18.91	0.7118	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			206.43960	175.433	19.10	0.2619	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			888.43960	946.433	19.10	0.7381	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			184.28150	155.839	19.30	0.2375	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			966.28150	1,026.839	19.30	0.7625	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			231.02110	197.303	18.91	0.2882	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.05990		2.06980			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.10250		2.11240			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,223.47900	4,321.154	25.53	0.9726	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			22.71500	21.296	24.85	0.0295	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,024.71500	4,122.296	24.85	0.9705	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			22.07510	20.705	25.19	0.0284	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,124.07510	4,221.705	25.19	0.9716	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			21.47900	20.154	25.53	0.0274	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			358.75930	331.289	18.23	0.2505	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,034.75930	2,106.289	18.23	0.7495	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			396.90580	366.959	17.99	0.2733	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,872.90580	1,941.959	17.99	0.7267	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			377.32720	348.642	18.11	0.2617	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,953.32720	2,023.642	18.11	0.7383	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			1.80100		1.81060			0.0000	4,592,550.00	2,550	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.83200		1.84160			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.86740		1.87740			0.0000	0.00	0	0
Total HK\$/R Future												4,592,550.00	2,550	16,430
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			38.67280	30.388	24.84	0.0453	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,132.67280	3,220.388	24.84	0.9547	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			35.62150	27.696	24.97	0.0416	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,229.62150	3,317.696	24.97	0.9584	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			32.83070	25.250	25.11	0.0382	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,326.83070	3,415.250	25.11	0.9618	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			217.41700	203.713	23.60	0.1570	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,201.41700	3,283.713	23.60	0.8430	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			208.06510	194.909	23.73	0.1509	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,292.06510	3,374.909	23.73	0.8491	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			199.17400	186.545	23.86	0.1450	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,383.17400	3,466.545	23.86	0.8550	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			815.93670	781.902	20.63	0.3929	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,841.93670	1,907.902	20.63	0.6071	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			872.39800	835.339	20.38	0.4148	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,698.39800	1,761.339	20.38	0.5852	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			843.63540	808.104	20.50	0.4037	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,769.63540	1,834.104	20.50	0.5963	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												4,592,550.00	2,550	16,430
KES / R	On	19/12/2016	Foreign Exchange Future			0.13640		0.13720			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13700		0.13720			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13660		0.13740			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.95670		9.98190			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.09430		10.11920			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.25420		10.27890			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			38.98050	34.306	17.95	0.1086	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			907.08050	927.606	17.95	0.8914	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			38.14610	33.539	17.98	0.1065	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			916.24610	936.839	17.98	0.8935	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			37.33020	32.788	18.01	0.1043	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			925.43020	946.088	18.01	0.8957	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			125.55240	119.537	17.62	0.2058	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,096.35240	1,115.237	17.62	0.7942	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			124.15150	118.190	17.64	0.2038	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,104.95150	1,123.891	17.64	0.7962	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			122.71400	116.798	17.66	0.2017	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,113.51400	1,132.498	17.66	0.7983	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			309.62690	301.173	17.18	0.3439	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			970.72690	986.973	17.18	0.6561	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			307.22170	298.828	17.20	0.3417	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			978.32170	994.628	17.20	0.6583	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			304.83350	296.498	17.22	0.3395	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			985.93350	1,002.299	17.22	0.6605	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31110		1.31870			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32320		1.33080			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33900		1.34660			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			813.00000	889.000		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			913.00000	989.000		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			1,013.00000	1,089.000		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			892.00000	968.000		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			992.00000	1,068.000		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			1,092.00000	1,168.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			434.00000	510.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	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			534.00000	610.000		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			334.00000	410.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.21630		1.21900			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.21860		1.22140			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22100		1.22380			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.09570		1.09500			0.0000	0.00	0	42
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.10000		1.09940			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.10500		1.10440			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	42
Total QUANTO € / \$												0.00	0	42
RAIN	On	19/12/2016	Foreign Exchange Future			23,865.56000		23,992.18000			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			10.02620		10.06300			0.0000	0.00	0	165
SGD / R	On	13/03/2017	Foreign Exchange Future			10.19550		10.23350			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	165
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			6.77200	7.096	21.48	0.0239	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,753.77200	1,790.896	21.48	0.9761	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			6.61640	6.959	21.51	0.0235	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,763.61640	1,800.759	21.51	0.9765	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			6.46430	6.824	21.53	0.0230	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,773.46430	1,810.624	21.53	0.9770	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			178.53390	168.904	17.90	0.2637	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			935.03390	963.404	17.90	0.7363	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			176.64160	167.115	17.93	0.2613	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			943.14160	971.615	17.93	0.7387	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			174.77040	165.345	17.95	0.2589	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			951.27040	979.845	17.95	0.7411	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	165
TRY / R	On	19/12/2016	Foreign Exchange Future			4.44180		4.46930			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.43450		4.46360			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			2.31400	2.307	21.66	0.0180	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			823.01400	850.506	21.66	0.9820	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			2.22210	2.245	21.77	0.0175	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			832.92210	860.445	21.77	0.9825	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			2.13440	2.186	21.89	0.0170	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			842.83440	870.386	21.89	0.9830	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			55.74740	49.236	16.92	0.2017	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			452.14740	474.736	16.92	0.7983	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			54.21950	47.838	16.96	0.1968	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			460.61950	483.338	16.96	0.8032	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			52.73420	46.479	17.00	0.1920	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			469.13420	491.979	17.00	0.8080	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.38390		1.40780			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34200		1.36290			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28650		1.30640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												877,306,502.95	65,968	988,795
Total Options												3,712,775.33	9,221	2,452,749
Grand Total:												881,019,278.28	75,189	3,441,544