



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: 14/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/11/2016 Foreign Exchange Future			14.40410		14.37970			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			14.40410		14.37960			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.40410		14.38240			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.43520		14.41350			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.44100		14.41930			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.45550		14.43390			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.45840		14.43680			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.47590		14.45430			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.47880		14.45720			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.48170		14.46010			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.48460		14.46300			0.0000	0.00	0	700
\$ / R On 19/12/2016 Foreign Exchange Future			14.49620		14.47510			0.0000	2,483,604,953.60	171,328	422,839
\$ / R On 21/12/2016 Foreign Exchange Future			14.50240		14.48110			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.52700		14.50520			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.54540		14.52330			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.56690		14.54440			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.57310		14.55050			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.58540		14.56250			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.58830		14.56540			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.59410		14.57120			0.0000	0.00	0	44
\$ / R On 23/01/2017 Foreign Exchange Future			14.60280		14.57980			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			14.60860		14.58560			0.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Future			14.61440		14.59140			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			14.62610		14.60290			0.0000	73,130.50	5	3,188
\$ / R	On	27/02/2017	Foreign Exchange Future			14.70400		14.68060			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			14.74410		14.72070			0.0000	28,883,691.90	1,959	102,160
\$ / R	On	11/04/2017	Foreign Exchange Future			14.82700		14.80360			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.82990		14.80650			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.83280		14.80930			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.85570		14.83220			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.86710		14.84370			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.02630		15.00210			0.0000	75,131.50	5	157,641
\$ / R	On	12/07/2017	Foreign Exchange Future			15.09330		15.06860			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			15.11960		15.09460			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			15.29140		15.26640			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.39320		15.36880			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.57820		15.55520			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.90580		15.88330			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.23330		16.21150			0.0000	0.00	0	70
Total \$ / R Future												2,512,636,907.50	173,297	709,645
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			765.82410	775.228	45.37	0.9903	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			16.12410	1.128	45.37	0.0097	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			558.27730	563.651	40.29	0.9042	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			38.67730	19.551	40.29	0.0958	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,128.81020	1,146.872	42.00	0.9858	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			6.41020	2.772	42.00	0.0142	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			8.93480	8.663	48.09	0.0353	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,226.53480	1,204.563	48.09	0.9647	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			0.44850	0.128	58.06	0.0006	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,708.04850	2,686.028	58.06	0.9994	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,614.10030	2,635.807	36.19	0.9980	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.60030	0.607	36.19	0.0020	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			945.63950	968.936	26.52	0.9058	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			32.13950	33.736	26.52	0.0942	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			1.57500	1.991	56.05	0.0042	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,988.07500	4,966.791	56.05	0.9958	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			853.42730	876.018	24.64	0.8799	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			44.12730	45.018	24.64	0.1201	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			767.55210	783.639	23.12	0.8239	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			83.65210	78.139	23.12	0.1761	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			592.34650	605.818	23.45	0.7219	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			155.54650	147.418	23.45	0.2781	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			388.19920	398.412	24.21	0.5621	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			301.39920	290.012	24.21	0.4379	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			899.43820	917.980	23.46	0.8625	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			62.63820	59.580	23.46	0.1375	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	12/12/2016	Foreign Exchange Option	14.75	Call			259.79460	264.653	23.93	0.4013	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			555.49460	538.753	23.93	0.5987	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			416.68800	424.615	22.67	0.5596	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			329.48800	315.815	22.67	0.4404	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,827.33750	1,848.257	23.09	0.9816	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			7.23750	6.557	23.09	0.0184	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,817.44780	1,838.345	23.02	0.9813	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			7.34780	6.645	23.02	0.0187	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,807.55990	1,828.434	22.95	0.9810	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			7.45990	6.734	22.95	0.0190	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			688.57900	701.512	22.70	0.7262	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			175.57900	166.912	22.70	0.2738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,275.10000	14,296.200	32.62	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	32.62	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,678.29340	2,699.804	28.27	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			3.19340	3.604	28.27	0.0083	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,984.73070	2,005.405	24.24	0.9778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			9.63070	9.205	24.24	0.0222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,739.51600	1,759.311	22.81	0.9680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			14.41600	13.111	22.81	0.0320	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,496.80210	1,515.111	21.37	0.9535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			21.70210	18.911	21.37	0.0465	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,229.78100	1,246.512	21.32	0.9113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			44.68100	40.312	21.32	0.0887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,220.90910	1,237.592	21.33	0.9094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			45.80910	41.392	21.33	0.0906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,896.22880	1,916.641	23.73	0.9747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			11.12880	10.441	23.73	0.0253	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,185.64930	1,202.140	21.37	0.9013	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			50.54930	45.940	21.37	0.0987	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,176.89190	1,193.336	21.38	0.8993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			51.79190	47.136	21.38	0.1007	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,292.48260	1,309.557	21.25	0.9241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			37.38260	33.357	21.25	0.0759	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			1,065.31500	1,081.169	21.51	0.8696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			70.21500	64.969	21.51	0.1304	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,048.54510	1,064.314	21.53	0.8646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			73.44510	68.114	21.53	0.1354	0.00	0	27,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,212.05950	1,228.695	21.34	0.9074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			46.95950	42.495	21.34	0.0926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			887.34640	902.362	21.72	0.8088	329,362.06	365	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			112.24640	106.162	21.72	0.1912	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			849.03640	863.894	21.77	0.7932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			123.93640	117.695	21.77	0.2068	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			1,133.46840	1,149.680	21.43	0.8884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			58.36840	53.480	21.43	0.1116	0.00	0	3,000

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	14.00	Call		674.68320	687.556	22.18	0.7059	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		199.58320	191.356	22.18	0.2941	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		642.95130	655.354	22.27	0.6872	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		217.85130	209.154	22.27	0.3128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call		926.48180	941.668	21.68	0.8237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put		101.38180	95.468	21.68	0.1763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		618.29980	630.321	22.34	0.6720	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		233.19980	224.121	22.34	0.3280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		612.23800	624.165	22.36	0.6682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		237.13800	227.965	22.36	0.3318	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		833.95050	848.750	21.79	0.7868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		128.85050	122.550	21.79	0.2132	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		565.21930	576.387	22.50	0.6373	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		270.11930	260.187	22.50	0.3627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		553.87260	564.854	22.54	0.6296	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		278.77260	268.654	22.54	0.3704	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		624.40060	636.517	22.32	0.6758	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		229.30060	220.317	22.32	0.3242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		526.22350	536.733	22.63	0.6101	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		301.12350	290.533	22.63	0.3899	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		499.58900	509.633	22.72	0.5905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		324.48900	313.433	22.72	0.4095	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		600.23710	611.975	22.40	0.6605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		245.13710	235.775	22.40	0.3395	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		479.00890	488.683	22.79	0.5749	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		343.90890	332.483	22.79	0.4251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		454.18460	463.403	22.88	0.5554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		369.08460	357.203	22.88	0.4446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		537.16050	547.859	22.59	0.6179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		292.06050	281.659	22.59	0.3821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		425.70350	434.386	22.98	0.5321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		400.60350	388.186	22.98	0.4679	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		403.03810	411.284	23.07	0.5128	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		427.93810	415.084	23.07	0.4872	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		484.09410	493.861	22.77	0.5788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		338.99410	327.661	22.77	0.4212	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		362.58570	370.025	23.37	0.4751	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		487.48570	473.825	23.37	0.5249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		351.16730	358.374	23.46	0.4641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		506.06730	492.174	23.46	0.5359	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		449.33860	458.468	22.90	0.5515	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		374.23860	362.268	22.90	0.4485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		329.28720	336.043	23.63	0.4424	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		544.18720	529.843	23.63	0.5576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		325.76320	332.445	23.66	0.4388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		550.66320	536.245	23.66	0.5612	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	14.51	Call			398.82290	406.987	23.10	0.5090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			433.72290	420.787	23.10	0.4910	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			286.05470	291.902	24.02	0.3975	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			630.95470	615.702	24.02	0.6025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			273.84230	279.428	24.13	0.3843	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			658.74230	643.228	24.13	0.6157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			340.06970	347.049	23.54	0.4532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			524.96970	510.849	23.54	0.5468	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			240.06260	244.915	24.49	0.3464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			744.96260	728.715	24.49	0.6536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			234.82870	239.570	24.54	0.3404	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			759.72870	743.369	24.54	0.6596	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			292.34980	298.330	23.96	0.4042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			617.24980	602.130	23.96	0.5958	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			188.18180	191.891	25.13	0.2843	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			913.08180	895.691	25.13	0.7157	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			186.10200	189.765	25.16	0.2817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			921.00200	903.565	25.16	0.7183	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			259.25820	264.529	24.28	0.3681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			694.15820	678.329	24.28	0.6319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			150.24680	153.160	25.70	0.2357	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,075.14680	1,056.961	25.70	0.7643	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			137.22900	139.876	25.92	0.2183	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,142.12900	1,123.676	25.92	0.7817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			210.25960	214.458	24.84	0.3113	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			835.15960	818.258	24.84	0.6887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			123.92230	126.296	26.17	0.2001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,218.82230	1,200.096	26.17	0.7999	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			109.40300	111.481	26.47	0.1797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,314.30300	1,295.281	26.47	0.8203	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			172.08190	175.443	25.36	0.2640	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			976.98190	959.243	25.36	0.7360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			94.44940	96.223	26.83	0.1580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,429.34940	1,410.023	26.83	0.8420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			90.28100	91.972	26.94	0.1519	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,465.18100	1,445.772	26.94	0.8481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			134.15380	136.738	25.97	0.2141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,159.05380	1,140.538	25.97	0.7859	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			76.05450	77.299	27.32	0.1304	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,600.95450	1,581.099	27.32	0.8696	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			66.80790	67.559	27.54	0.1160	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,701.70790	1,681.359	27.54	0.8840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			95.52170	97.317	26.80	0.1596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,420.42170	1,401.117	26.80	0.8404	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			52.80290	52.844	27.93	0.0935	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,887.70290	1,866.644	27.93	0.9065	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			47.51460	47.305	28.11	0.0847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,972.41460	1,951.105	28.11	0.9153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			89.26900	90.939	26.97	0.1504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,474.16900	1,454.739	26.97	0.8496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			40.81860	40.313	28.37	0.0734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,095.71860	2,074.113	28.37	0.9266	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			39.87840	39.334	28.41	0.0718	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,114.77840	2,093.134	28.41	0.9282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			60.09080	60.495	27.71	0.1053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,784.99080	1,764.295	27.71	0.8947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			31.26150	30.391	28.82	0.0569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,316.16150	2,294.191	28.82	0.9431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			30.90320	30.020	28.84	0.0563	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,325.80320	2,303.820	28.84	0.9437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			43.77920	43.401	28.25	0.0784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,038.67920	2,017.201	28.25	0.9216	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			26.31440	25.293	29.12	0.0482	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,461.21440	2,439.093	29.12	0.9518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			25.13940	24.088	29.20	0.0461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,500.03940	2,477.888	29.20	0.9539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			33.89500	33.116	28.68	0.0615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,248.79500	2,226.916	28.68	0.9385	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			23.74800	22.663	29.30	0.0436	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,548.64800	2,526.464	29.30	0.9564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			15.33720	14.145	30.07	0.0282	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,930.23720	2,907.945	30.07	0.9718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			28.84140	27.893	28.96	0.0526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,383.74140	2,361.693	28.96	0.9474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			13.16760	12.603	30.44	0.0252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,048.06760	3,026.403	30.44	0.9748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			10.85670	10.982	30.91	0.0220	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,195.75670	3,174.782	30.91	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			24.85440	23.796	29.22	0.0455	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,509.75440	2,487.596	29.22	0.9545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			10.05060	10.405	31.11	0.0208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,254.95060	3,234.205	31.11	0.9792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			7.01480	8.154	32.00	0.0164	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,531.91480	3,511.954	32.00	0.9836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			13.33830	12.721	30.41	0.0254	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,038.23830	3,016.521	30.41	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			6.49560	7.753	32.19	0.0156	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,591.39560	3,571.553	32.19	0.9844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			6.17140	7.499	32.31	0.0150	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,631.07140	3,611.299	32.31	0.9850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			10.44590	10.689	31.01	0.0214	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,225.34590	3,204.489	31.01	0.9786	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4.15580	5.847	33.30	0.0117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,939.05580	3,919.647	33.30	0.9883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			3.94990	5.669	33.43	0.0114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,978.84990	3,959.469	33.43	0.9886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			6.75020	7.950	32.09	0.0160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,561.65020	3,541.750	32.09	0.9840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1.92350	3.478	34.70	0.0071	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,506.82350	4,487.278	34.70	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1.86050	3.376	34.70	0.0069	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,526.76050	4,507.175	34.70	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			6.01540	7.376	32.38	0.0148	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,650.91540	3,631.176	32.38	0.9852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1.22070	2.311	34.70	0.0049	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,776.12070	4,756.111	34.70	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.55920	1.147	34.70	0.0025	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,225.45920	5,204.947	34.70	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			2.23310	3.978	34.70	0.0080	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,417.13310	4,397.778	34.70	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.46020	0.963	34.70	0.0022	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,335.36020	5,314.763	34.70	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.35820	0.769	34.70	0.0018	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,475.25820	5,454.569	34.70	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1.44640	2.692	34.70	0.0056	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,676.34640	4,656.492	34.70	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.24490	0.547	34.70	0.0013	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,685.14490	5,664.347	34.70	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.18950	0.435	34.70	0.0010	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,825.08950	5,804.235	34.70	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.51190	1.059	34.70	0.0024	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,275.41190	5,254.859	34.70	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.07440	0.188	34.70	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,324.97440	6,303.988	34.70	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.06150	0.159	34.70	0.0004	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,424.96150	6,403.959	34.70	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.28330	0.623	34.70	0.0014	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,605.18330	5,584.423	34.70	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.03190	0.088	34.70	0.0002	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,764.93190	6,743.888	34.70	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.02840	0.079	34.70	0.0002	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,824.92840	6,803.879	34.70	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.16960	0.394	34.70	0.0009	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,885.06960	5,864.194	34.70	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00090	0.004	34.70	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,534.90090	8,513.803	34.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	34.70	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,464.90000	12,443.800	34.70	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.05070	0.134	34.70	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,524.95070	6,503.934	34.70	0.9997	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		560.52480	572.083	22.46	0.6258	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		289.42480	279.683	22.46	0.3742	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		472.97790	485.087	22.21	0.5391	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		427.77790	418.087	22.21	0.4609	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		694.26780	710.189	21.22	0.6670	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		270.96780	264.789	21.22	0.3330	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		997.60460	1,016.771	20.43	0.7865	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		153.20460	149.871	20.43	0.2135	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		833.48960	852.134	20.70	0.7132	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		232.98960	229.034	20.70	0.2868	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		124.85110	129.908	25.45	0.1695	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,744.35110	1,726.808	25.45	0.8305	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		683.28390	700.407	20.90	0.6276	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		350.78390	345.007	20.90	0.3724	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		661.57920	678.318	20.97	0.6124	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		376.17920	370.018	20.97	0.3876	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		1,032.43690	1,052.432	20.20	0.7780	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		171.23690	168.332	20.20	0.2220	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		809.82820	828.278	20.45	0.6800	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		290.02820	285.478	20.45	0.3200	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		796.47170	814.711	20.51	0.6681	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		310.87170	306.111	20.51	0.3319	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		195.78830	203.467	24.23	0.2334	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,500.18830	1,484.867	24.23	0.7666	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		999.39010	1,019.221	20.09	0.7515	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		207.99010	204.822	20.09	0.2485	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		638.81790	655.183	20.99	0.5778	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		457.41790	450.783	20.99	0.4222	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		897.11060	915.438	20.14	0.7026	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		274.21060	269.338	20.14	0.2974	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		1,176.95940	1,196.929	19.56	0.7577	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		236.35940	232.929	19.56	0.2423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,229.75750	1,249.559	19.49	0.7526	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		259.05750	255.459	19.49	0.2474	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		842.35150	859.393	20.30	0.6032	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		521.65150	515.293	20.30	0.3968	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		1,411.08660	1,431.436	19.33	0.8035	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		190.38660	187.336	19.33	0.1965	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		1,264.86170	1,284.778	19.46	0.7632	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		244.16170	240.678	19.46	0.2368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		509.69690	524.068	21.75	0.4211	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,018.99690	1,009.968	21.75	0.5789	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		1,005.11550	1,022.768	19.82	0.6741	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		384.41550	378.668	19.82	0.3259	0.00	0	46,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			894.01790	911.263	20.14	0.6268	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			473.31790	467.163	20.14	0.3732	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			471.02650	484.994	21.99	0.3962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,110.32650	1,100.894	21.99	0.6038	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			793.20960	810.053	20.46	0.5798	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			572.50960	565.953	20.46	0.4202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			724.11210	740.663	20.70	0.5451	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			653.41210	646.563	20.70	0.4549	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			375.94060	388.181	22.72	0.3304	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,395.24060	1,384.081	22.72	0.6696	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			476.77620	490.807	21.95	0.3999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,096.07620	1,086.707	21.95	0.6001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			473.89420	487.893	21.97	0.3981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,103.19420	1,093.793	21.97	0.6019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			207.32830	216.883	24.55	0.2005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,236.62830	2,222.783	24.55	0.7995	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			438.15300	451.572	22.21	0.3742	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,197.45300	1,187.472	22.21	0.6258	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			384.85440	397.259	22.64	0.3368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,364.15440	1,353.159	22.64	0.6632	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			93.21840	98.024	28.05	0.0946	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,802.51840	3,783.924	28.05	0.9054	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			362.98830	374.985	22.84	0.3209	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,442.28830	1,430.885	22.84	0.6791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			284.33000	295.435	23.68	0.2617	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,783.63000	1,771.335	23.68	0.7383	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			62.55450	68.914	30.11	0.0662	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,721.85450	4,704.814	30.11	0.9338	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			179.19900	187.972	24.96	0.1767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,458.49900	2,443.872	24.96	0.8233	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			150.06890	157.957	25.46	0.1513	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,739.36890	2,723.857	25.46	0.8487	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			14.00800	16.094	30.11	0.0185	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,713.30800	6,691.994	30.11	0.9815	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			92.90970	97.702	28.08	0.0942	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,812.20970	3,793.602	28.08	0.9058	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			78.15020	82.274	29.57	0.0782	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,357.45020	4,338.174	29.57	0.9218	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			2,267.59400	2,291.094	19.60	0.9372	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			46.89400	46.994	19.60	0.0628	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,818.21820	1,840.928	19.34	0.8840	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			97.51820	96.828	19.34	0.1160	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			16.06870	18.389	30.11	0.0208	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,535.36870	6,514.289	30.11	0.9792	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,549.43270	2,573.116	19.75	0.9587	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			28.73270	29.016	19.75	0.0413	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	11/04/2017	Foreign Exchange Option	13.94	Call			1,222.92970	1,241.549	19.50	0.7119	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			359.32970	354.549	19.50	0.2881	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			245.24140	257.280	24.45	0.2108	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,458.74140	2,447.380	24.45	0.7892	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,220.62110	1,239.202	19.51	0.7099	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			364.12110	359.302	19.51	0.2901	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			1,231.44230	1,250.072	19.51	0.7119	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			362.14230	357.272	19.51	0.2881	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			1,046.94970	1,064.630	19.89	0.6373	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			524.74970	518.930	19.89	0.3627	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			326.56630	340.628	23.73	0.2594	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,152.86630	2,143.528	23.73	0.7406	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,370.09610	1,388.072	19.30	0.7400	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			326.39610	320.972	19.30	0.2600	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,178.04320	1,195.669	19.52	0.6817	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			434.34320	428.569	19.52	0.3183	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			725.82280	742.948	21.03	0.4913	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			942.12280	935.848	21.03	0.5087	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,322.46380	3,313.816	25.03	0.8033	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,160.42930	2,177.871	18.13	0.8657	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			158.32930	151.571	18.13	0.1343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,560.71550	1,579.884	19.21	0.7370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			388.61550	383.584	19.21	0.2630	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,341.85550	1,361.749	19.49	0.6776	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			519.75550	515.449	19.49	0.3224	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,312.49970	1,332.515	19.52	0.6689	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			540.39970	536.215	19.52	0.3311	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			991.30390	1,011.333	20.49	0.5544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			879.20390	875.033	20.49	0.4456	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			763.36070	783.983	21.39	0.4579	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,261.26070	1,257.683	21.39	0.5421	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,383.75510	1,403.484	19.43	0.6897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			491.65510	487.184	19.43	0.3103	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			756.86680	777.492	21.42	0.4550	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,274.76680	1,271.192	21.42	0.5450	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			753.63930	774.266	21.43	0.4535	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,281.53930	1,277.966	21.43	0.5465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			1,170.54380	1,189.561	19.89	0.6214	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			668.44380	663.261	19.89	0.3786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			655.58240	675.856	21.92	0.4071	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,513.48240	1,509.556	21.92	0.5929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			618.75950	638.849	22.14	0.3888	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,616.65950	1,612.549	22.14	0.6112	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			760.10420	780.732	21.41	0.4564	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,268.00420	1,264.432	21.41	0.5436	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			556.42930	576.158	22.55	0.3568	0.00	0	2,850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,814.32930	1,809.858	22.55	0.6432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			459.47910	478.848	23.24	0.3051	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,187.37910	2,182.548	23.24	0.6949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			677.72540	698.186	21.80	0.4180	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,455.62540	1,451.886	21.80	0.5820	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			266.70090	282.243	25.24	0.1913	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,414.60090	3,405.943	25.24	0.8087	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			232.49180	247.977	26.28	0.1673	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,880.39180	3,871.677	26.28	0.8327	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			593.88350	613.841	22.30	0.3762	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,691.78350	1,687.541	22.30	0.6238	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,534.51960	1,553.760	19.24	0.7304	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			402.41960	397.460	19.24	0.2696	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			171.51610	188.450	28.16	0.1269	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,879.41610	4,872.150	28.16	0.8731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			274.56380	290.116	25.03	0.1967	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,569.11540	1,589.386	19.30	0.7196	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			450.51540	446.087	19.30	0.2804	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			328.77050	347.361	24.72	0.2198	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,240.17050	3,234.061	24.72	0.7802	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,256.83600	1,278.338	19.92	0.6223	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			722.23600	718.738	19.92	0.3777	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,644.19620	1,667.491	19.37	0.6905	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			597.79620	596.091	19.37	0.3095	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			778.71570	804.992	22.16	0.4043	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			1,912.31570	1,913.592	22.16	0.5957	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,938.15470	1,959.585	18.96	0.7571	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			306.55810	301.068	18.43	0.1936	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			470.47310	494.568	24.17	0.2665	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,204.07310	3,203.168	24.17	0.7335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,666.36620	2,684.410	17.44	0.8877	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			149.96620	143.010	17.44	0.1123	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,674.11340	2,674.287	23.40	0.6864	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			568.72510	593.885	23.41	0.3128	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,682.32510	2,682.485	23.41	0.6872	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,468.06170	2,486.334	17.82	0.8585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			201.66170	194.934	17.82	0.1415	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			2,172.95810	2,192.468	18.43	0.8064	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,218.15760	2,218.935	22.69	0.6358	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			641.65370	667.410	22.94	0.3456	200,222.91	300	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,375.25370	2,376.010	22.94	0.6544	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	27.37	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			984,733.60000	984,708.600	27.37	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			570.51340	595.687	23.40	0.3136	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			639.97920	638.729	19.46	0.3240	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			0.00000	1,527.187	19.59	0.6542	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	14.47	Put		0.00000	705.787	19.59	0.3458	105,868.05	150	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		566.94870	592.095	23.42	0.3120	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,690.54870	2,690.695	23.42	0.6880	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		684.55760	710.335	22.69	0.3642	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		421.75470	418.185	18.96	0.2429	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,931.52140	1,952.985	18.97	0.7558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		425.12140	421.585	18.97	0.2442	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		635.49940	661.208	22.98	0.3429	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,399.09940	2,399.808	22.98	0.6571	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,586.37920	1,610.129	19.46	0.6760	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		1,453.03240	1,477.974	19.95	0.6165	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		894.23240	894.774	19.95	0.3835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		1,805.77520	1,828.723	19.70	0.6704	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		780.57520	780.523	19.70	0.3296	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1,184.27340	1,210.186	21.47	0.4973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,629.07340	1,631.985	21.47	0.5027	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		1,015.43630	1,040.941	22.09	0.4417	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,010.23630	2,012.741	22.09	0.5583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		943.74930	968.936	22.40	0.4167	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,208.54930	2,210.736	22.40	0.5833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		844.11140	868.801	22.88	0.3805	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		2,528.91140	2,530.601	22.88	0.6195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		833.10450	857.749	22.94	0.3765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,567.90450	2,569.550	22.94	0.6235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		2,112.48910	2,133.991	19.19	0.7365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		557.28910	555.791	19.19	0.2635	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		830.92510	855.556	22.95	0.3756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,575.72510	2,577.356	22.95	0.6244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		828.75290	853.376	22.96	0.3748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,583.55290	2,585.176	22.96	0.6252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		2,540.89040	2,558.283	18.37	0.8158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		335.69040	330.083	18.37	0.1842	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		2,519.65540	2,537.188	18.41	0.8123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		344.45540	338.988	18.41	0.1877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		1,069.14350	1,084.669	22.95	0.4113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		2,675.84350	2,668.869	22.95	0.5887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		1,066.77250	1,082.262	22.96	0.4106	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		2,683.47250	2,676.462	22.96	0.5894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		1,064.39400	1,079.854	22.97	0.4098	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		2,691.09400	2,684.054	22.97	0.5902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		1,296.62900	1,302.877	22.96	0.4381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		2,795.12900	2,779.577	22.96	0.5619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		3,066.52510	3,098.898	19.35	0.7982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		495.02510	505.598	19.35	0.2018	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		1,301.70080	1,308.062	22.94	0.4395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		2,780.20080	2,764.762	22.94	0.5605	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,299.16160	1,305.466	22.95	0.4388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,787.66160	2,772.166	22.95	0.5612	0.00	0	0
Total \$ / R Option												635,453.02	815	2,360,211
Total \$ / R												2,513,272,360.52	174,112	3,069,856
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.49620		14.47510			0.0000	420,389.80	29	435
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.74410		14.72070			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.02630		15.00210			0.0000	0.00	0	55
Total \$ / R MAXI Future												420,389.80	29	581
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			23,743.19520	24,222.754	24.51	0.3434	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			75,233.19520	73,602.754	24.51	0.6566	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			23,482.87160	23,956.955	24.54	0.3404	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			75,972.87160	74,336.955	24.54	0.6596	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			23,225.43420	23,693.760	24.57	0.3374	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			76,715.43420	75,073.760	24.57	0.6626	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			18,023.92740	18,904.158	24.94	0.1776	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			244,953.92740	243,494.158	24.94	0.8224	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			17,919.89550	18,797.186	24.96	0.1767	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			245,849.89550	244,387.186	24.96	0.8233	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			17,816.53360	18,690.892	24.97	0.1759	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			246,746.53360	245,280.892	24.97	0.8241	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			53,225.95360	55,182.470	22.72	0.3441	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			190,015.95360	189,552.470	22.72	0.6559	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			53,012.51320	54,967.361	22.74	0.3430	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			190,802.51320	190,337.361	22.74	0.6570	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			52,800.07400	54,753.250	22.75	0.3418	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			191,590.07400	191,123.250	22.75	0.6582	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												420,389.80	29	581
£ / R	On	02/12/2016	Foreign Exchange Future			18.02660		18.21600			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			18.07790		18.26870			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			18.09560		18.28630			0.0000	21,316,616.80	1,178	45,282
£ / R	On	31/01/2017	Foreign Exchange Future			18.28050		18.46980			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			18.44200		18.63260			0.0000	73,768.00	4	8,144
£ / R	On	25/04/2017	Foreign Exchange Future			18.61450		18.80680			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.83410		19.02920			0.0000	37,668.20	2	19,992
£ / R	On	18/09/2017	Foreign Exchange Future			19.20390		19.40010			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			19.60670		19.80820			0.0000	0.00	0	0
Total £ / R Future												21,428,053.00	1,184	73,569
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			1,233.61000	1,050.045	21.08	0.8945	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	02/12/2016	Foreign Exchange Option	17.02	Put			37.61000	43.445	21.08	0.1055	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,602.30790	1,419.991	20.20	0.9156	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			33.60790	42.091	20.20	0.0844	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			2,407.94080	2,216.948	21.65	0.9757	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			11.64080	11.348	21.65	0.0243	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			9.87070	7.839	31.80	0.0130	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,363.57070	4,552.239	31.80	0.9870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			164.07440	118.656	23.07	0.1759	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,267.77440	1,413.056	23.07	0.8241	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			3.66180	2.300	35.76	0.0038	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,177.36180	6,366.700	35.76	0.9962	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.18340	0.098	35.76	0.0002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,653.88340	8,844.498	35.76	0.9998	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			745.03010	609.245	20.12	0.6162	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			258.73010	313.645	20.12	0.3838	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			9.84180	7.821	31.84	0.0130	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,373.54180	4,562.221	31.84	0.9870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			8.93420	7.235	33.41	0.0116	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,732.63420	4,921.635	33.41	0.9884	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			1,100.92360	936.497	19.47	0.7811	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			114.62360	140.897	19.47	0.2189	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			20.81620	13.875	27.11	0.0249	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,144.51620	3,328.275	27.11	0.9751	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			9.89980	7.858	31.76	0.0131	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,353.59980	4,542.258	31.76	0.9869	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			776.68940	637.928	20.05	0.6337	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			240.38940	292.328	20.05	0.3663	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			627.05570	503.610	20.38	0.5460	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			340.75570	408.010	20.38	0.4540	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			430.00940	336.145	21.16	0.4090	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			553.70940	650.545	21.16	0.5910	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,567.45890	1,386.523	19.49	0.9033	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			41.15890	50.923	19.49	0.0967	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,241.26590	1,068.802	19.36	0.8275	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			84.96590	103.202	19.36	0.1725	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			1,021.74120	864.018	19.60	0.7506	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			135.44120	168.418	19.60	0.2494	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,725.75150	1,560.392	18.57	0.8377	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			115.95150	139.892	18.57	0.1623	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			40.03080	33.519	23.66	0.0356	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,157.43080	5,341.519	23.66	0.9644	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			39.67460	33.238	23.66	0.0353	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,167.07460	5,351.238	23.66	0.9647	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			40.38980	33.802	23.66	0.0358	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,147.78980	5,331.802	23.66	0.9642	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			116.04630	101.252	25.18	0.0769	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	25/04/2017	Foreign Exchange Option	23.98	Put			5,289.24630	5,466.752	25.18	0.9231	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			201.79520	184.430	24.43	0.1152	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,202.59520	5,380.330	24.43	0.8848	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			201.28590	183.968	24.44	0.1149	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,212.08590	5,389.868	24.44	0.8851	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			202.30630	184.893	24.42	0.1155	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,193.10630	5,370.793	24.42	0.8845	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			2,052.25490	1,915.047	17.92	0.6828	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			652.15490	711.147	17.92	0.3172	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			2,046.03280	1,909.071	17.92	0.6816	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			655.93280	715.171	17.92	0.3184	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			2,058.49040	1,921.036	17.92	0.6841	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			648.39040	707.136	17.92	0.3159	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			443.98820	418.308	23.08	0.1812	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,785.78820	5,961.608	23.08	0.8188	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			443.24630	417.624	23.09	0.1809	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,795.04630	5,970.924	23.09	0.8191	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			444.72650	418.993	23.07	0.1815	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,776.52650	5,952.293	23.07	0.8185	0.00	0	0
Total £ / R Option												0.00	0	21,261
Total £ / R												21,428,053.00	1,184	94,830
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13392		0.13620			0.0000	24,640.91	184	10,804
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13678		0.13908			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14007		0.14241			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14320		0.14558			0.0000	0.00	0	0
Total ¥ / R Future												24,640.91	184	10,804
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.44	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,379.60000	27,608.200	25.44	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.44	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,379.60000	28,608.200	25.44	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.44	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,379.60000	29,608.200	25.44	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			600.03550	540.566	21.89	0.4508	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			691.83550	862.566	21.89	0.5492	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			307.26940	286.947	23.77	0.2703	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,399.06940	1,608.947	23.77	0.7297	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			154.48650	151.392	25.34	0.1559	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,246.28650	2,473.392	25.34	0.8441	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			630.26010	605.554	23.05	0.3834	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,389.36010	1,598.754	23.05	0.6166	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			399.96880	396.560	24.40	0.2699	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,159.06880	2,389.760	24.40	0.7301	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			250.69100	258.269	25.47	0.1872	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,009.79100	3,251.469	25.47	0.8128	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			996.20300	945.993	23.45	0.4571	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,438.50300	1,626.293	23.45	0.5429	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			702.99530	675.271	24.42	0.3511	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,145.29530	2,355.571	24.42	0.6489	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			496.38920	483.235	25.29	0.2669	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,938.68920	3,163.535	25.29	0.7331	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												24,640.91	184	10,804
€ / R	On	25/11/2016	Foreign Exchange Future			15.46920		15.67520			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.47940		15.68580			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.55900		15.76700			0.0000	2,131,583.00	137	58,750
€ / R	On	31/01/2017	Foreign Exchange Future			15.53590		15.74150			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.82660		16.03380			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.89100		16.09890			0.0000	794,550.00	50	30,187
€ / R	On	19/06/2017	Foreign Exchange Future			16.27040		16.48100			0.0000	130,163.20	8	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.63220		16.84450			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			17.01110		17.22770			0.0000	0.00	0	0
Total € / R Future												3,056,296.20	195	168,944
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			564.03440	389.550	22.39	0.6752	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			98.83440	130.350	22.39	0.3248	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			130.64890	66.241	24.87	0.1685	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			684.84890	826.841	24.87	0.8315	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			862.86390	1,006.500	23.89	0.7500	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			206.78530	147.586	24.14	0.2272	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			939.78530	1,088.586	24.14	0.7728	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			134.45850	93.130	25.13	0.1530	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,267.45850	1,434.130	25.13	0.8470	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,353.66520	1,524.009	25.37	0.8617	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			119.36710	82.061	25.40	0.1369	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,362.36710	1,533.061	25.40	0.8631	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			5.31260	2.995	36.14	0.0056	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,038.31260	5,243.995	36.14	0.9944	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			229.86390	165.500	23.89	0.2500	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.27760	0.648	36.14	0.0014	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,134.27760	6,341.648	36.14	0.9986	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			121.97890	83.969	25.35	0.1397	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,344.97890	1,514.969	25.35	0.8603	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			120.66520	83.009	25.37	0.1383	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			814.24570	681.679	19.55	0.5849	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			372.74570	445.779	19.55	0.4151	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			816.77050	698.286	19.96	0.5369	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			542.97050	631.686	19.96	0.4631	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	14.30	Call			1,915.66000	1,728.036	18.70	0.8512	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			116.76000	137.036	18.70	0.1488	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			1,510.19550	1,343.194	18.87	0.7624	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			211.29550	252.194	18.87	0.2376	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			785.49840	676.901	20.11	0.4992	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			686.59840	785.901	20.11	0.5008	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			167.98590	139.886	24.27	0.1337	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,779.08590	2,958.886	24.27	0.8663	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			401.56040	340.843	22.01	0.2901	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,472.66040	1,619.843	22.01	0.7099	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			169.86960	141.469	24.24	0.1351	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,760.96960	2,940.469	24.24	0.8649	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			168.92370	140.675	24.26	0.1344	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,770.02370	2,949.675	24.26	0.8656	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			1,104.21880	992.750	19.76	0.5320	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			883.21880	982.350	19.76	0.4680	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			348.24290	308.466	23.29	0.2043	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,047.24290	3,218.066	23.29	0.7957	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			346.95060	307.320	23.30	0.2036	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,055.95060	3,226.920	23.30	0.7964	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			345.66390	306.179	23.31	0.2029	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,064.66390	3,235.779	23.31	0.7971	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			2,519.63200	2,334.515	18.28	0.8602	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			148.63200	174.115	18.28	0.1398	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			537.46780	491.327	22.85	0.2585	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,172.96780	3,339.127	22.85	0.7415	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			540.57640	494.154	22.82	0.2598	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,156.07640	3,321.954	22.82	0.7402	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			539.01930	492.740	22.84	0.2591	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,164.51930	3,330.540	22.84	0.7409	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,982.14580	2,115.279	21.02	0.5645	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,146.76470	1,063.557	21.03	0.4346	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,989.06470	2,122.457	21.03	0.5654	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,152.94340	1,069.209	21.01	0.4365	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,975.24340	2,108.109	21.01	0.5635	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,149.84580	1,066.379	21.02	0.4355	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												3,056,296.20	195	178,496
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.92860		10.91690			0.0000	743,144.80	68	10,879
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.09430		11.08070			0.0000	0.00	0	8,560
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.28150		11.26790			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.45870		11.44380			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.65120		11.63830			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 AU\$ / R Future												743,144.80	68	19,530
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			374.87890	381.271	16.62	0.6947	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			117.97890	112.670	16.62	0.3053	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			368.19930	374.540	16.62	0.6883	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			121.29930	115.940	16.62	0.3117	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			361.58640	367.874	16.62	0.6819	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			124.68640	119.274	16.62	0.3181	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			136.80090	143.672	17.05	0.2375	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,006.10090	999.372	17.05	0.7625	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			135.19440	142.022	17.07	0.2352	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,014.49440	1,007.722	17.07	0.7648	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			138.42700	145.342	17.03	0.2398	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			997.72700	991.042	17.03	0.7602	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			275.15780	288.617	16.80	0.3239	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,077.25780	1,077.117	16.80	0.6761	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			279.55970	293.076	16.76	0.3280	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,061.65970	1,061.576	16.76	0.6720	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			277.34790	290.836	16.78	0.3259	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,069.44790	1,069.336	16.78	0.6741	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,141.87260	1,142.856	16.95	0.6213	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			413.10120	428.962	16.97	0.3768	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,149.30120	1,150.262	16.97	0.6232	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			410.55090	426.389	16.98	0.3750	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,156.75090	1,157.689	16.98	0.6250	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			415.67260	431.556	16.95	0.3787	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			936.01220	937.978	16.70	0.5096	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			701.71990	716.601	16.68	0.4941	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			923.41990	925.401	16.68	0.5059	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			698.00650	712.880	16.69	0.4923	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			929.70650	931.680	16.69	0.5077	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			694.31220	709.178	16.70	0.4904	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												743,144.80	68	19,530
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.69300		10.69850			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.88520		10.88920			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.10330		11.10630			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	12
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			6.35880	6.337	24.59	0.0215	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,817.85880	1,823.337	24.59	0.9785	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			6.23740	6.220	24.63	0.0212	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,827.73740	1,833.220	24.63	0.9788	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			6.11860	6.105	24.66	0.0208	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,837.61860	1,843.105	24.66	0.9792	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			61.21420	62.821	20.95	0.1058	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,902.01420	1,907.621	20.95	0.8942	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			60.57690	62.172	20.97	0.1048	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,911.37690	1,916.972	20.97	0.8952	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			59.94790	61.531	20.98	0.1039	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,920.74790	1,926.331	20.98	0.8961	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			364.67450	371.482	18.14	0.3735	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			988.37450	998.181	18.14	0.6265	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			362.03560	368.863	18.16	0.3714	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			995.73560	1,005.563	18.16	0.6286	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			359.41650	366.260	18.18	0.3692	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,003.11650	1,012.960	18.18	0.6308	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	12
CF CANDCO	On	19/12/2016	Foreign Exchange Future			291.66600		300.53490			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			14.53410		14.71400			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.86090		15.04260			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.23850		15.42350			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,945
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			40.58550	28.855	27.36	0.0567	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,006.58550	2,174.755	27.36	0.9433	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			40.12280	28.518	27.39	0.0561	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,016.12280	2,184.418	27.39	0.9439	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			39.66570	28.185	27.41	0.0555	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,025.66570	2,194.085	27.41	0.9445	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			210.93180	182.991	24.11	0.1764	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,218.33180	2,372.091	24.11	0.8236	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			209.66500	181.890	24.13	0.1755	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,227.06500	2,380.990	24.13	0.8245	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			208.40870	180.796	24.14	0.1745	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,235.80870	2,389.896	24.14	0.8255	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			800.00040	733.024	21.30	0.4344	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,246.50040	1,364.524	21.30	0.5656	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			796.64620	729.937	21.31	0.4330	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,253.14620	1,371.437	21.31	0.5670	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			793.30190	726.863	21.33	0.4316	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,259.80190	1,378.363	21.33	0.5684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,945
CNH / R	On	19/12/2016	Foreign Exchange Future			2.10570		2.11440			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.12690		2.13590			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.15300		2.16190			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			23.20520	21.408	26.04	0.0330	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,379.20520	3,464.408	26.04	0.9670	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			21.14510	19.595	26.22	0.0304	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,477.14510	3,562.595	26.22	0.9696	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			19.27670	17.948	26.39	0.0280	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,575.27670	3,660.948	26.39	0.9720	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,786.10310	3,871.282	22.21	0.8871	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			160.00400	154.720	22.02	0.1233	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,601.00400	3,685.720	22.02	0.8767	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			152.35650	147.312	22.11	0.1180	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,693.35650	3,778.312	22.11	0.8820	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			145.10310	140.282	22.21	0.1129	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,847.66210	1,918.755	19.40	0.5985	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			931.10960	910.603	19.25	0.4236	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,712.10960	1,780.603	19.25	0.5764	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			897.78770	878.656	19.32	0.4124	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,778.78770	1,848.656	19.32	0.5876	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			866.66210	848.755	19.40	0.4015	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			2.10220		2.11100			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			433.42290	468.717	22.61	0.5668	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			303.20990	253.665	22.77	0.3927	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			493.20990	531.665	22.77	0.6073	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			387.66800	331.831	22.46	0.4752	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			377.66800	409.831	22.46	0.5248	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			343.42290	290.717	22.61	0.4332	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			2.09650		2.12470			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
DKK / R	On	13/03/2017	Foreign Exchange Future			2.14130		2.16960			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			30.12300	22.197	27.97	0.0322	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,483.12300	3,757.197	27.97	0.9678	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			28.45460	21.232	28.32	0.0306	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,581.45460	3,856.232	28.32	0.9694	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			26.91180	20.338	28.68	0.0292	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,679.91180	3,955.338	28.68	0.9708	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			506.19180	437.061	19.44	0.3050	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,610.19180	1,824.061	19.44	0.6950	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			559.18650	483.615	19.22	0.3312	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,463.18650	1,670.615	19.22	0.6688	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			532.03260	459.754	19.33	0.3179	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,536.03260	1,746.754	19.33	0.6821	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			1.86890		1.86620			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.90140		1.89900			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.93760		1.93570			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	19,930
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			48.78490	47.191	26.91	0.0706	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,586.78490	2,558.191	26.91	0.9294	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			44.21850	42.501	27.05	0.0643	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,682.21850	2,653.501	27.05	0.9357	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			40.08630	38.274	27.19	0.0586	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,778.08630	2,749.274	27.19	0.9414	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			288.56330	299.275	24.08	0.2145	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,698.56330	2,685.275	24.08	0.7855	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			275.95360	286.399	24.22	0.2063	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,785.95360	2,772.399	24.22	0.7937	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			263.96620	274.152	24.36	0.1985	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,873.96620	2,860.152	24.36	0.8015	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,024.73040	1,047.366	20.73	0.4779	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,467.73040	1,471.366	20.73	0.5221	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,096.52110	1,118.956	20.50	0.5025	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,339.52110	1,342.956	20.50	0.4975	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,059.99690	1,082.537	20.62	0.4901	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,402.99690	1,406.537	20.62	0.5099	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												0.00	0	19,930
KES / R	On	19/12/2016	Foreign Exchange Future			0.14160		0.14140			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14140		0.14160			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14190		0.14180			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.25960		10.32340			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.40610		10.46910			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.57130		10.63410			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			75.48120	62.964	19.74	0.1882	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			602.08120	653.364	19.74	0.8118	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			73.76650	61.475	19.77	0.1844	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			610.36650	661.875	19.77	0.8156	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			72.08750	60.018	19.79	0.1808	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			618.68750	670.418	19.79	0.8192	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			194.20640	184.099	18.19	0.2874	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			815.10640	867.999	18.19	0.7126	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			191.98540	182.026	18.21	0.2847	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			822.88540	875.926	18.21	0.7153	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			189.79170	179.976	18.23	0.2821	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			830.69170	883.876	18.23	0.7179	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			428.98340	415.172	17.58	0.4265	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			734.88340	783.872	17.58	0.5735	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			425.53410	411.903	17.59	0.4240	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			741.43410	790.603	17.59	0.5760	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			422.11030	408.661	17.61	0.4215	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			748.01030	797.361	17.61	0.5785	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			1.33400		1.34360			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.35280		1.36210			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.36630		1.37530			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			564.00000	660.000		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			664.00000	760.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			764.00000	860.000		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			579.00000	672.000		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			679.00000	772.000		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			779.00000	872.000		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			47.00000	137.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			147.00000	237.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			247.00000	337.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.24830		1.26330			0.0000	0.00	0	50
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.25080		1.26570			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25340		1.26840			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	50
Total QUANTO £ / \$												0.00	0	50
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.07330		1.08920			0.0000	4,760,085.50	4,435	32
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07780		1.09360			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08280		1.09860			0.0000	0.00	0	0
Total QUANTO € / \$ Future												4,760,085.50	4,435	32
Total QUANTO € / \$												4,760,085.50	4,435	32
RAIN	On	19/12/2016	Foreign Exchange Future			24,489.28000		24,698.64000			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			10.22650		10.24950			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.40160		10.42460			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	153
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			8.48640	7.975	23.90	0.0282	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,568.98640	1,591.475	23.90	0.9718	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			8.32800	7.826	23.94	0.0277	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,578.82800	1,601.326	23.94	0.9723	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			8.17280	7.680	23.98	0.0272	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,588.67280	1,611.180	23.98	0.9728	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			211.78490	210.149	18.22	0.3167	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			777.18490	798.549	18.22	0.6833	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			209.41770	207.845	18.25	0.3139	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			784.81770	806.245	18.25	0.6861	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			207.07670	205.565	18.27	0.3111	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			792.47670	813.965	18.27	0.6889	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	153
TRY / R	On	19/12/2016	Foreign Exchange Future			4.37700		4.40960			0.0000	363,291.00	83	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.36590		4.39940			0.0000	0.00	0	0
Total TRY / R Future												363,291.00	83	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			1.17640	1.428	26.55	0.0118	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			881.57640	914.428	26.55	0.9882	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.14180	1.419	26.75	0.0117	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			891.54180	924.419	26.75	0.9883	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.13410	1.409	26.96	0.0115	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			901.53410	934.409	26.96	0.9885	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			40.36390	37.249	18.16	0.1630	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			500.96390	531.349	18.16	0.8370	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			39.03350	36.035	18.18	0.1585	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			509.63350	540.135	18.18	0.8415	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			37.74310	34.857	18.21	0.1542	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			518.34310	548.957	18.21	0.8458	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												363,291.00	83	83
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.45050		1.44470			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.40270		1.39660			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.34440		1.33830			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2 543 432 808.71	179,475	1,027,105
Total Options												635 453.02	815	2,391,024
Grand Total:												2,544,068,261.73	180,290	3,418,129