



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: 19/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/12/2016 Foreign Exchange Future			14.08930		13.99200			0.0000	2,700,425,684.50	191,665	0
\$ / R On 21/12/2016 Foreign Exchange Future			14.09170		13.99780			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			14.10300		14.02080			0.0000	0.00	0	3,148
\$ / R On 29/12/2016 Foreign Exchange Future			14.10490		14.02310			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			14.12130		14.03680			0.0000	0.00	0	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			14.14150		14.05270			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.14720		14.05730			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.15880		14.06640			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.16170		14.06870			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.16750		14.07320			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			14.17610		14.08120			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.18180		14.08650			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.18730		14.09180			0.0000	0.00	0	1,289
\$ / R On 31/01/2017 Foreign Exchange Future			14.19850		14.10250			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			14.24580		14.14770			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			14.27320		14.17460			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			14.27590		14.17730			0.0000	899,381.70	63	720
\$ / R On 01/03/2017 Foreign Exchange Future			14.27860		14.18000			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			14.31120		14.21270			0.0000	801,656,179.20	56,016	452,642
\$ / R On 31/03/2017 Foreign Exchange Future			14.36010		14.26140			0.0000	0.00	0	1,561
\$ / R On 11/04/2017 Foreign Exchange Future			14.39010		14.29110			0.0000	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/04/2017	Foreign Exchange Future			14.39280		14.29380			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.39550		14.29650			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			14.40910		14.31000			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.41730		14.31810			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.42820		14.32900			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.57800		14.47760			0.0000	159,293,806.00	10,927	192,756
\$ / R	On	12/07/2017	Foreign Exchange Future			14.64070		14.54000			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.66530		14.56440			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.82620		14.72440			0.0000	0.00	0	5,842
\$ / R	On	23/10/2017	Foreign Exchange Future			14.92070		14.81760			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.07180		14.96650			0.0000	0.00	0	15,312
\$ / R	On	19/03/2018	Foreign Exchange Future			15.31940		15.21860			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.56710		15.47100			0.0000	0.00	0	70
Total \$ / R Future												3,662,275,051.40	258,671	689,332
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			5.43720	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			709.83180	799.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			7.83180	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			700.24320	789.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			8.24320	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			690.58980	779.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			8.58980	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			661.71940	749.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			9.71940	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			652.12780	739.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			10.12780	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			604.44170	689.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			12.44170	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			529.27830	609.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			17.27830	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			510.75160	589.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			18.75160	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			376.43190	439.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			34.43190	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			334.01900	389.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			42.01900	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			293.15470	339.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			51.15470	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			277.29970	319.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			55.29970	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			217.12580	239.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			75.12580	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			182.52980	189.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			90.52980	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			121.60730	89.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			129.60730	0.000	26.58	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		102.70810	39.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		160.70810	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		92.74320	9.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		180.74320	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		89.63390	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		187.63390	0.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		86.62640	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		194.62640	10.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		80.90560	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		208.90560	30.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call		75.55950	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put		223.55950	50.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call		73.02020	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put		231.02020	60.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		65.90690	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		253.90690	90.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		61.56020	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		269.56020	110.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		55.58590	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		293.58590	140.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		51.93970	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		309.93970	160.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		43.88030	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		351.88030	210.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		39.69110	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		377.69110	240.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		38.39170	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		386.39170	250.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		32.54860	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		430.54860	300.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		31.50020	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		439.50020	310.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		26.78500	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		484.78500	360.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		22.83880	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		530.83880	410.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		22.13000	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		540.13000	420.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		16.75620	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		624.75620	510.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		15.30810	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		653.30810	540.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		14.00170	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		682.00170	570.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		12.82240	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		710.82240	600.700	26.58	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	14.70	Call			12.45520	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			720.45520	610.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			9.28530	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			817.28530	710.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			8.76880	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			836.76880	730.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			7.83280	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			875.83280	770.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			6.82170	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			924.82170	820.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			5.65230	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			993.65230	890.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			5.36300	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,013.36300	910.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			4.15580	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,112.15580	1,010.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			3.26180	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,211.26180	1,110.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			3.18590	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,221.18590	1,120.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			2.71150	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,290.71150	1,190.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2.08530	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,410.08530	1,310.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			1.62580	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,489.62580	1,390.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1.52840	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,509.52840	1,410.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1.23310	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,579.23310	1,480.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			0.88450	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,688.88450	1,590.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			0.62020	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,808.62020	1,710.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			0.60240	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,818.60240	1,720.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			0.53630	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,858.53630	1,760.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			0.52100	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,868.52100	1,770.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			0.34980	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,008.34980	1,910.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			0.25790	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,118.25790	2,020.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			0.20210	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,208.20210	2,110.700	26.58	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	16.31	Call		0.15110	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,318.15110	2,220.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		0.11980	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,408.11980	2,310.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		0.10040	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,478.10040	2,380.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		0.08650	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,538.08650	2,440.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		0.08230	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,558.08230	2,460.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		0.05880	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,698.05880	2,600.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		0.04990	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,768.04990	2,670.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		0.04870	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,778.04870	2,680.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		0.05080	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,838.05080	2,740.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		0.06720	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,918.06720	2,820.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		0.07660	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,958.07660	2,860.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		0.07910	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,968.07910	2,870.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		0.08960	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,008.08960	2,910.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		0.24610	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,398.24610	3,300.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		0.31050	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,508.31050	3,410.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		0.31680	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,518.31680	3,420.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		0.42200	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,668.42200	3,570.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		0.44540	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,698.44540	3,600.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		0.46960	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,728.46960	3,630.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		0.73640	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,008.73640	3,910.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		0.76960	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,038.76960	3,940.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		0.80360	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,068.80360	3,970.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		0.85040	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,108.85040	4,010.700	26.58	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	18.12	Call			0.87440	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,128.87440	4,030.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.63920	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,418.63920	4,320.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.58930	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,458.58930	4,360.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.23610	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,898.23610	4,800.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.19500	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,988.19500	4,890.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.18680	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,008.18680	4,910.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.13530	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,158.13530	5,060.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.10880	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,258.10880	5,160.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.04010	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,708.04010	5,610.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.03580	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,758.03580	5,660.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.03120	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,818.03120	5,720.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.02270	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,958.02270	5,860.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.01680	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,088.01680	5,990.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.01400	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,168.01400	6,070.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.01010	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,308.01010	6,210.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.00870	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,368.00870	6,270.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00310	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,808.00310	6,710.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00240	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,908.00240	6,810.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00190	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,008.00190	6,910.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00100	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,248.00100	7,150.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00090	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,308.00090	7,210.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,018.00000	8,920.700	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,948.00000	12,850.700	26.58	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,792.00000	13,889.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,192.05930	2,289.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			0.05930	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,492.12160	1,589.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			0.12160	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,402.13600	1,499.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			0.13600	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,242.35800	1,339.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			0.35800	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			993.60850	1,089.300	26.58	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			1.60850	0.000	26.58	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			777.43720	869.300	26.58	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			82.39970	61.646	26.54	0.3388	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			294.59970	179.946	26.54	0.6612	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			59.86470	41.975	28.15	0.2439	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			362.06470	250.275	28.15	0.7561	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			5.56020	2.832	40.26	0.0187	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			1,007.76020	911.132	40.26	0.9813	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			520.57730	599.719	35.70	0.9491	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			22.77730	8.019	35.70	0.0509	0.00	0	20,000
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			163.34360	109.535	20.42	0.3525	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			244.14360	272.535	20.42	0.6475	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			69.91520	65.110	20.45	0.2365	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			506.81520	420.210	20.45	0.7635	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			220.07590	227.921	18.42	0.5233	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			283.27590	206.621	18.42	0.4767	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			491.05680	522.163	17.17	0.7756	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			138.35680	80.663	17.17	0.2244	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			356.77040	375.955	18.12	0.6254	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			249.47040	178.755	18.12	0.3746	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			8.43880	7.743	25.13	0.0228	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,121.13880	2,030.543	25.13	0.9772	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			255.01560	260.198	18.45	0.4719	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			418.61560	331.398	18.45	0.5281	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			244.01990	247.463	18.63	0.4487	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			455.31990	365.763	18.63	0.5513	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			538.58140	577.771	17.87	0.7411	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			175.38140	120.271	17.87	0.2589	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			358.46710	379.284	18.23	0.5690	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			337.26710	263.184	18.23	0.4310	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			352.51450	373.637	18.44	0.5509	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			366.01450	291.837	18.44	0.4491	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			29.68520	26.460	22.64	0.0615	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,833.18520	1,734.660	22.64	0.9385	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			522.11850	561.200	18.21	0.6896	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			230.31850	173.900	18.21	0.3104	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			249.12390	257.722	19.21	0.4142	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			567.32390	480.422	19.21	0.5858	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			117.89730	116.395	20.68	0.2108	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,085.39730	987.895	20.68	0.7892	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			442.55360	474.607	18.39	0.6092	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			320.05360	256.107	18.39	0.3908	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			362.66920	385.491	18.59	0.5341	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			410.16920	336.991	18.59	0.4659	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			184.46770	193.761	20.67	0.2751	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,066.76770	977.961	20.67	0.7249	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			379.27100	406.851	19.18	0.4889	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			551.57100	481.051	19.18	0.5111	0.00	0	1,500
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			710.06720	765.426	18.37	0.6962	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			275.46720	232.225	18.37	0.3038	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			464.61710	499.069	18.98	0.5320	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			517.31710	453.169	18.98	0.4680	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			527.82210	568.956	18.87	0.5762	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			447.82210	390.356	18.87	0.4238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			1,285.05990	1,366.284	18.14	0.8690	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			102.35990	85.084	18.14	0.1310	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			1,228.14030	1,307.701	18.16	0.8551	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			115.44030	96.501	18.16	0.1449	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,110.27260	1,186.001	18.21	0.8227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			147.57260	124.801	18.21	0.1773	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			927.37270	996.014	18.30	0.7608	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			214.67270	184.814	18.30	0.2392	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			830.10280	891.403	18.39	0.7192	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			267.40280	230.203	18.39	0.2808	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			799.30710	858.675	18.44	0.7046	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			286.60710	247.475	18.44	0.2954	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			769.33260	826.752	18.50	0.6898	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			306.63260	265.552	18.50	0.3102	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			631.68550	679.301	18.78	0.6137	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			418.98550	368.101	18.78	0.3863	728,840.77	1,980	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			582.25230	625.997	18.89	0.5829	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			469.55230	414.797	18.89	0.4171	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			494.28160	528.928	19.12	0.5217	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			581.58160	517.728	19.12	0.4783	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			455.54480	486.880	19.30	0.4918	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			642.84480	575.680	19.30	0.5082	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			440.83900	470.895	19.37	0.4801	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			668.13900	599.695	19.37	0.5199	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			419.59850	447.786	19.48	0.4628	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			706.89850	636.586	19.48	0.5372	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			370.59200	394.407	19.75	0.4209	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	14.65	Put			807.89200	733.207	19.75	0.5791	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			298.32910	315.529	20.22	0.3542	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			995.62910	914.329	20.22	0.6458	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			286.21170	302.174	20.31	0.3423	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,033.51170	950.974	20.31	0.6577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			276.87310	291.880	20.39	0.3330	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,064.17310	980.679	20.39	0.6670	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			254.84940	267.959	20.58	0.3106	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,142.14940	1,056.759	20.58	0.6894	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			228.85450	239.750	20.84	0.2835	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,246.15450	1,158.550	20.84	0.7165	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			208.99850	218.224	21.05	0.2621	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,336.29850	1,247.024	21.05	0.7379	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			207.28420	216.368	21.07	0.2602	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,344.58420	1,255.168	21.07	0.7398	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			205.58450	214.525	21.09	0.2583	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,352.88450	1,263.325	21.09	0.7417	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			186.28950	193.643	21.33	0.2369	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,453.58950	1,362.443	21.33	0.7631	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			183.26340	190.370	21.36	0.2335	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,470.56340	1,379.170	21.36	0.7665	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			155.22470	160.635	21.76	0.2018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,642.52470	1,549.435	21.76	0.7982	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			150.08070	155.296	21.83	0.1960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,677.38070	1,584.096	21.83	0.8040	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			142.69220	147.275	21.93	0.1873	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,729.99220	1,636.075	21.93	0.8127	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			120.69620	123.235	22.25	0.1606	244,004.90	1,980	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,907.99620	1,812.035	22.25	0.8394	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			100.57640	101.360	22.59	0.1354	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,107.87640	2,010.160	22.59	0.8646	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			80.01910	79.182	23.03	0.1088	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,367.31910	2,267.982	23.03	0.8912	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			65.49170	63.666	23.42	0.0894	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,602.79170	2,502.465	23.42	0.9106	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			53.82140	51.336	23.82	0.0735	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,841.12140	2,740.136	23.82	0.9265	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			44.26580	39.842	24.34	0.0581	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,141.56580	3,038.642	24.34	0.9419	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			24.80020	17.593	26.41	0.0266	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,242.10020	4,136.393	26.41	0.9734	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			24.68880	17.475	26.42	0.0264	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,251.98880	4,146.275	26.42	0.9736	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			14.04660	9.994	26.72	0.0159	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,801.34660	4,698.793	26.72	0.9841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			9.42950	6.429	26.72	0.0107	0.00	0	3,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,176.72950	5,075.229	26.72	0.9893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			1.18440	0.639	26.72	0.0013	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,028.48440	6,929.439	26.72	0.9987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.95970	0.505	26.72	0.0010	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,208.25970	7,109.305	26.72	0.9990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,038.53290	2,137.060	20.09	0.9559	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			25.83290	25.860	20.09	0.0441	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,754.84260	1,849.535	19.16	0.9355	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			42.14260	38.335	19.16	0.0645	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,309.80680	1,391.718	18.13	0.8746	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			97.10680	80.518	18.13	0.1254	159,425.64	1,980	95,797
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			452.95820	480.899	19.71	0.4522	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			811.55820	740.799	19.71	0.5478	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			789.30640	841.202	18.74	0.6394	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			438.20640	391.102	18.74	0.3606	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			96.04520	96.035	23.36	0.1114	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,822.24520	2,723.235	23.36	0.8886	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			788.30040	840.000	18.76	0.6370	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			444.50040	397.200	18.76	0.3630	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			798.24470	850.313	18.77	0.6398	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			441.74470	394.813	18.77	0.3602	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			605.90190	642.706	19.23	0.5268	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			685.90190	623.606	19.23	0.4732	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			652.05470	692.552	19.17	0.5489	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			643.95470	585.252	19.17	0.4511	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			145.12320	147.783	22.67	0.1555	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,486.12320	2,389.583	22.67	0.8445	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			922.02250	979.015	18.51	0.6780	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			393.02250	350.815	18.51	0.3220	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			763.63250	810.937	18.88	0.6035	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			534.63250	482.737	18.88	0.3965	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			409.46150	430.461	20.24	0.3823	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,140.46150	1,062.261	20.24	0.6177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			0.00000	1,074.215	18.65	0.6454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			0.00000	496.215	18.65	0.3546	29,375,951.68	59,200	59,200
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			964.77630	1,015.223	18.78	0.6226	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			597.17630	547.223	18.78	0.3774	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			930.60150	979.111	18.87	0.6081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			633.00150	581.111	18.87	0.3919	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			906.84760	953.983	18.93	0.5978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			659.24760	605.983	18.93	0.4022	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			860.96630	905.385	19.05	0.5772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			713.36630	657.385	19.05	0.4228	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			787.79390	827.706	19.26	0.5428	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			810.19390	749.706	19.26	0.4572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			642.42100	673.032	19.76	0.4673	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,054.82100	985.032	19.76	0.5327	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			492.58230	513.025	20.45	0.3791	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,414.98230	1,335.025	20.45	0.6209	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			468.07940	486.976	20.59	0.3636	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,490.47940	1,408.976	20.59	0.6364	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			465.70370	484.450	20.61	0.3620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,498.10370	1,416.450	20.61	0.6380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			463.33730	481.938	20.62	0.3605	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,505.73730	1,423.938	20.62	0.6395	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			460.98770	479.435	20.64	0.3590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,513.38770	1,431.435	20.64	0.6410	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			406.26670	421.253	21.01	0.3228	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,708.66670	1,623.253	21.01	0.6772	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			392.26110	406.361	21.11	0.3133	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,764.66110	1,678.360	21.11	0.6867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			390.30570	404.281	21.13	0.3119	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,772.70570	1,686.281	21.13	0.6881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			363.49200	376.352	21.33	0.2937	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,885.89200	1,798.352	21.33	0.7063	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			344.89790	357.197	21.47	0.2812	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,967.29790	1,879.197	21.47	0.7188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			0.00000	338.587	21.59	0.2690	20,044,350.40	59,200	59,200
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			0.00000	1,960.587	21.59	0.7310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			317.21250	327.908	21.66	0.2619	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,099.61250	2,009.908	21.66	0.7381	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			248.84480	255.661	22.21	0.2120	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,501.24480	2,407.661	22.21	0.7880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			140.00660	137.135	24.07	0.1206	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,712.40660	3,609.135	24.07	0.8794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			135.27980	131.860	24.24	0.1161	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,807.67980	3,703.860	24.24	0.8839	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			115.04960	109.345	25.10	0.0966	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,287.44960	4,181.345	25.10	0.9034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			63.69690	61.579	25.71	0.0581	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,296.09690	5,193.579	25.71	0.9419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,672.25490	1,753.285	18.01	0.8326	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			194.65490	175.285	18.01	0.1674	10,376,895.68	59,200	59,200
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,112.55680	1,171.333	18.46	0.6806	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			464.95680	423.333	18.46	0.3194	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,090.34130	1,147.511	18.49	0.6724	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			482.74130	439.512	18.49	0.3276	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,129.36640	1,186.057	18.58	0.6615	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			539.36640	495.357	18.58	0.3385	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			178.14810	176.910	23.73	0.1432	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,618.14810	3,516.210	23.73	0.8568	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			871.79810	915.428	19.32	0.5488	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		867.39810	810.128	19.32	0.4512	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,475.03220	1,543.905	18.41	0.7099	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		500.63220	467.705	18.41	0.2901	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,468.97850	1,537.655	18.41	0.7083	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		504.57850	471.455	18.41	0.2917	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,218.50800	1,273.359	18.77	0.6324	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		374.11510	347.900	18.19	0.2353	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,275.60000	985,173.800	25.30	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,162.59130	2,239.907	17.13	0.8626	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		188.19130	163.707	17.13	0.1374	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,975.81420	2,051.279	17.56	0.8268	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		251.41420	225.079	17.56	0.1732	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,698.51510	1,774.100	18.19	0.7647	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,007.17130	2,916.656	22.48	0.7643	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		350.27580	361.487	22.49	0.2350	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,015.87580	2,925.287	22.49	0.7650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		287.69110	291.888	23.26	0.1938	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,563.29110	3,465.688	23.26	0.8062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.30	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,680.83960	2,593.346	22.07	0.7329	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		400.66960	414.717	22.10	0.2645	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,706.26960	2,618.516	22.10	0.7355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		352.86870	364.227	22.47	0.2365	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,998.46870	2,908.027	22.47	0.7635	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		351.57130	362.856	22.48	0.2357	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		973.98700	917.163	19.34	0.4448	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		510.73620	530.946	21.41	0.3255	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,186.33620	2,104.746	21.41	0.6745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		437.33830	453.448	21.85	0.2854	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,512.93830	2,427.248	21.85	0.7146	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		405.23960	419.546	22.07	0.2671	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		714.10800	667.159	18.77	0.3676	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,170.50480	1,223.209	18.89	0.6157	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		766.10480	717.009	18.89	0.3843	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		1,101.90470	1,151.421	19.07	0.5909	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		847.50470	795.221	19.07	0.4091	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		1,008.38700	1,053.363	19.34	0.5552	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		1,066.89000	1,113.806	19.44	0.5521	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,059.29000	1,003.106	19.44	0.4479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,520.21330	1,586.429	18.61	0.6632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		733.71330	694.629	18.61	0.3368	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		830.96480	864.749	20.65	0.4259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,864.46480	1,792.949	20.65	0.5741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,568.77710	1,636.833	18.55	0.6759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		692.27710	655.033	18.55	0.3241	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		1,536.25720	1,603.088	18.59	0.6674	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			719.75720	681.288	18.59	0.3326	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			583.35000	605.383	21.91	0.3171	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,746.85000	2,663.583	21.91	0.6829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,365.82530	1,423.366	18.95	0.6175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			899.32530	851.566	18.95	0.3825	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,352.24700	1,409.245	18.98	0.6133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			915.74700	867.445	18.98	0.3867	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			564.21980	585.365	22.02	0.3081	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,837.71980	2,753.565	22.02	0.6919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			698.46850	725.764	21.28	0.3692	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,281.96850	2,203.964	21.28	0.6308	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			641.73620	666.457	21.57	0.3439	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,495.23620	2,414.657	21.57	0.6561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			552.45300	573.051	22.10	0.3026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,895.95300	2,811.251	22.10	0.6974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			576.30150	598.008	21.95	0.3138	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,779.80150	2,696.208	21.95	0.6862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			571.08450	592.549	21.98	0.3114	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,804.58450	2,720.749	21.98	0.6886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			446.22220	459.754	22.91	0.2495	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,539.72220	3,447.954	22.91	0.7505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			555.78330	576.537	22.08	0.3042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,879.28330	2,794.737	22.08	0.6958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			554.11500	574.791	22.09	0.3034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,887.61500	2,802.991	22.09	0.6966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,016.32250	2,094.222	17.85	0.7793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			399.82250	372.422	17.85	0.2207	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,997.04090	2,074.651	17.89	0.7751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			410.54090	382.851	17.89	0.2249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,618.66100	1,688.539	18.48	0.6886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			652.16100	616.739	18.48	0.3114	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			732.03480	754.719	22.24	0.3395	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,023.43480	2,945.319	22.24	0.6605	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			735.74550	758.581	22.23	0.3409	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,007.14550	2,929.182	22.23	0.6591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			733.88400	756.647	22.23	0.3402	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,015.28400	2,937.247	22.23	0.6598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			907.63770	930.763	22.27	0.3688	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,136.63770	3,063.663	22.27	0.6312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			905.63000	928.674	22.28	0.3681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,144.63000	3,071.573	22.28	0.6319	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,438.11690	2,511.246	18.76	0.7551	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			607.11690	584.146	18.76	0.2449	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			909.65130	932.859	22.27	0.3695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,128.65130	3,055.759	22.27	0.6305	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											60,929,469.08	183,540	1,186,139
Total \$ / R											3,723,204,520.48	442,211	1,875,471
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			14.08930		13.99200			0.0000	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			14.31120		14.21270			0.0000	0.00	0	510
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.57800		14.47760			0.0000	0.00	0	54
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			14.82620		14.72440			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	564
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			550.54200	0.000	26.58	0.0000	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			100,350.54200	90,070.000	26.58	1.0000	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			536.30060	0.000	26.58	0.0000	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			101,336.30060	91,070.000	26.58	1.0000	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			522.48620	0.000	26.58	0.0000	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			102,322.48620	92,070.000	26.58	1.0000	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			5,424.09960	5,177.707	23.80	0.0741	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			283,154.09960	273,057.707	23.80	0.9259	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			5,382.14000	5,133.643	23.82	0.0735	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			284,112.14000	274,013.643	23.82	0.9265	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			5,340.54310	5,089.982	23.83	0.0730	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			285,070.54310	274,969.982	23.83	0.9270	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			29,956.27710	30,924.278	21.79	0.2493	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			219,196.27710	210,124.278	21.79	0.7507	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			29,801.22750	30,760.165	21.80	0.2482	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			220,041.22750	210,960.165	21.80	0.7518	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			29,647.04280	30,597.299	21.81	0.2471	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			220,887.04280	211,797.299	21.81	0.7529	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			83,291.56840	86,970.974	19.90	0.4827	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			126,851.56840	120,350.974	19.90	0.5173	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			83,970.59020	87,684.819	19.87	0.4857	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			125,530.59020	119,064.819	19.87	0.5143	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			83,630.61830	87,327.157	19.89	0.4842	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			126,190.61830	119,707.157	19.89	0.5158	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	564
£ / R	On 19/12/2016	Foreign Exchange Future			17.44920		17.46570			0.0000	415,168,815.60	23,793	0
£ / R	On 06/01/2017	Foreign Exchange Future			17.50740		17.54200			0.0000	0.00	0	0
£ / R	On 31/01/2017	Foreign Exchange Future			17.60940		17.62830			0.0000	0.00	0	30
£ / R	On 28/02/2017	Foreign Exchange Future			17.71530		17.73140			0.0000	0.00	0	34
£ / R	On 13/03/2017	Foreign Exchange Future			17.76350		17.78010			0.0000	38,315,869.50	2,157	44,162
£ / R	On 31/03/2017	Foreign Exchange Future			17.83210		17.84900			0.0000	0.00	0	89
£ / R	On 25/04/2017	Foreign Exchange Future			17.92910		17.94570			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			18.13550		18.15300			0.0000	0.00	0	32,002

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 Future			18.48990		18.50880			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.84660		18.86440			0.0000	0.00	0	5,698
Total £ / R Future												453,484,685.10	25,950	82,105
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,575.91200	1,559.200	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			0.21200	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			717.18640	689.200	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			11.48640	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			389.68230	319.200	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,994.32910	7,010.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00020	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,474.30020	9,490.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			0.69750	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,174.99750	5,190.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,185.00560	5,200.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.43530	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,544.73530	5,560.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			0.96600	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,925.26600	1,940.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.02910	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,944.39670	3,960.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			0.68940	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,164.98940	5,180.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			62.85330	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			397.15330	350.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			0.70560	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			567.90690	550.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			9.56360	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			953.86360	960.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			264.12840	149.200	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			98.42840	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			0.09670	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			53.98230	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			201.14710	49.200	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			135.44710	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			73.20550	0.000	27.12	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			357.50550	300.800	27.12	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			33.60690	0.000	27.12	0.0000	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			428.75980	378.064	21.50	0.5512	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			306.75980	290.664	21.50	0.4488	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			958.25350	925.646	19.35	0.7543	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			189.95350	176.246	19.35	0.2457	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			739.36200	726.926	20.30	0.5258	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			580.76200	552.226	20.30	0.4742	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			84.94050	75.634	24.26	0.0838	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,304.84050	3,312.134	24.26	0.9162	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	23.74	Call			25.40220	21.916	29.57	0.0242	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,985.30220	5,998.416	29.57	0.9758	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			25.21030	21.744	29.57	0.0241	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,995.11030	6,008.244	29.57	0.9759	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			449.18340	423.541	21.16	0.3633	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,169.08340	1,160.041	21.16	0.6367	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			327.13740	304.902	21.92	0.2785	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			1,547.03740	1,541.401	21.92	0.7215	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			25.01980	21.574	29.57	0.0239	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,004.91980	6,018.074	29.57	0.9761	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,115.62560	1,088.364	19.10	0.7003	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			335.52560	324.864	19.10	0.2997	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			639.20470	613.740	20.43	0.4503	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			970.20470	961.640	20.43	0.5497	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			19.36850	17.130	23.21	0.0199	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,053.66850	6,068.029	23.21	0.9801	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			98.76990	93.756	25.40	0.0698	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,965.76990	5,978.256	25.40	0.9302	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			98.26470	93.269	25.40	0.0695	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,975.26470	5,987.769	25.40	0.9305	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			97.76190	92.785	25.40	0.0692	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,984.76190	5,997.285	25.40	0.9308	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,449.16390	1,426.942	18.45	0.5993	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			930.36390	927.042	18.45	0.4007	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,444.33060	1,422.114	18.46	0.5979	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			935.53060	932.214	18.46	0.4021	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,439.51190	1,417.308	18.47	0.5966	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			940.71190	937.408	18.47	0.4034	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			281.50720	272.936	23.59	0.1345	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,557.10720	6,566.336	23.59	0.8655	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			280.59100	272.038	23.59	0.1341	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,566.19100	6,575.438	23.59	0.8659	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			279.67760	271.143	23.59	0.1338	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,575.27760	6,584.543	23.59	0.8662	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												453,484,685.10	25,950	85,605
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12025		0.11836			0.0000	1,343,564.42	11,173	0
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12261		0.12070			0.0000	24,644.81	201	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12550		0.12357			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12827		0.12632			0.0000	0.00	0	0
Total ¥ / R Future												1,368,209.23	11,374	4,081
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.02	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			29,164.40000	28,974.900	27.02	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.02	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			30,164.40000	29,974.900	27.02	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.02	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			31,164.40000	30,974.900	27.02	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			84.04230	92.649	23.96	0.1364	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,013.54230	1,831.549	23.96	0.8636	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			23.64780	24.905	23.96	0.0449	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,953.14780	2,763.805	23.96	0.9551	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			5.70750	5.616	23.96	0.0120	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,935.20750	3,744.516	23.96	0.9880	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			153.65760	161.281	23.38	0.1592	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,796.75760	2,611.281	23.38	0.8408	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			71.42780	73.039	23.38	0.0825	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,714.52780	3,523.039	23.38	0.9175	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			31.51240	31.166	23.38	0.0396	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,674.61240	4,481.166	23.38	0.9604	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			327.90580	340.282	23.05	0.2466	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,696.10580	2,513.382	23.05	0.7534	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			206.12600	211.597	23.78	0.1655	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,574.32600	3,384.697	23.78	0.8345	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			129.68750	131.590	24.42	0.1097	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,497.88750	4,304.690	24.42	0.8903	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,368,209.23	11,374	4,081
€ / R	On	19/12/2016	Foreign Exchange Future			14.69980		14.59830			0.0000	394,248,636.00	26,820	0
€ / R	On	23/01/2017	Foreign Exchange Future			14.82090		14.72200			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.82830		14.72880			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.85000		14.74950			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.93630		14.83220			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.95040		14.84620			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			14.99620		14.89190			0.0000	39,829,907.20	2,656	86,184
€ / R	On	15/03/2017	Foreign Exchange Future			15.00320		14.89890			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			15.06120		14.95660			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.35110		15.24480			0.0000	149,028,478.80	9,708	78,761
€ / R	On	18/09/2017	Foreign Exchange Future			15.69000		15.58340			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			16.03730		15.92760			0.0000	0.00	0	0
Total € / R Future												583,107,022.00	39,184	168,562
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			0.53940	0.000	13.85	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			0.15000	0.000	13.85	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,401.85000	2,300.200	13.85	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			0.14650	0.000	13.85	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			0.71040	0.000	13.85	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,802.41040	1,700.200	13.85	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.00230	0.000	13.85	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		7,301.70230	7,200.200	13.85	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		0.15370	0.000	13.85	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,902.23940	1,800.200	13.85	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		0.19120	0.000	13.85	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		2,301.89120	2,200.200	13.85	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		2,391.85370	2,290.200	13.85	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		2,411.84650	2,310.200	13.85	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.02730	0.000	13.85	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,201.72730	6,100.200	13.85	1.0000	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call		256.32320	283.517	17.76	0.4675	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put		444.32320	372.617	17.76	0.5325	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call		308.51640	341.943	17.68	0.5200	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put		389.71640	323.643	17.68	0.4800	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		185.93880	199.845	18.59	0.3314	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		736.43880	649.845	18.59	0.6686	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		189.37800	197.772	19.32	0.2719	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		1,117.17800	1,021.472	19.32	0.7281	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		357.66260	382.404	18.28	0.4441	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		681.46260	602.004	18.28	0.5559	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		20.70450	24.078	24.74	0.0356	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,838.80450	3,737.878	24.74	0.9644	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		850.57170	918.108	17.63	0.7272	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		258.67170	221.908	17.63	0.2728	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		20.84160	24.140	24.70	0.0357	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,828.94160	3,727.940	24.70	0.9643	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		569.58520	615.831	17.95	0.5777	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		477.68520	419.631	17.95	0.4223	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		202.88060	212.040	19.61	0.2605	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,310.98060	1,215.840	19.61	0.7395	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		70.61610	69.135	21.17	0.0999	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,348.71610	2,242.935	21.17	0.9001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		20.98040	24.203	24.67	0.0358	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,819.08040	3,718.003	24.67	0.9642	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		467.99290	502.531	18.23	0.5006	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		629.09290	559.331	18.23	0.4994	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		480.00600	510.820	18.38	0.4763	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		743.40600	669.620	18.38	0.5237	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		456.47140	467.539	19.01	0.3589	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,471.67140	1,376.439	19.01	0.6411	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		104.83590	95.642	22.29	0.0908	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,040.03590	3,924.542	22.29	0.9092	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		104.43410	95.202	22.30	0.0904	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		4,049.63410	3,934.102	22.30	0.9096	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		104.03630	94.763	22.32	0.0900	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		4,059.23630	3,943.663	22.32	0.9100	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,437.65680	1,508.666	17.50	0.7715	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			302.85680	267.566	17.50	0.2285	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			237.05500	232.881	22.64	0.1575	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,123.65500	4,012.881	22.64	0.8425	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			236.56850	232.360	22.66	0.1571	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,133.16850	4,022.360	22.66	0.8429	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			237.54710	233.408	22.62	0.1579	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,114.14710	4,003.408	22.62	0.8421	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,698.91310	2,608.597	20.30	0.6851	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,707.10660	2,616.701	20.31	0.6860	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			572.90150	592.108	20.31	0.3132	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,715.30150	2,624.808	20.31	0.6868	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			261.98470	269.321	24.67	0.1469	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,744.38470	5,642.021	24.67	0.8531	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			576.51310	595.897	20.30	0.3149	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			574.70660	594.001	20.31	0.3140	0.00	0	0
Total € / R Option												0.00	0	3,180
Total € / R												583,107,022.00	39,184	171,742
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.22210		10.29720			0.0000	48,023,425.80	4,698	0
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.36240		10.43960			0.0000	6,849,546.40	661	19,286
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.53260		10.61190			0.0000	0.00	0	102
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.69330		10.77530			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.85420		10.93740			0.0000	0.00	0	0
Total AU\$ / R Future												54,872,972.20	5,359	19,388
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			6.55310	0.000	17.77	0.0000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			369.35310	437.900	17.77	1.0000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			6.16280	0.000	17.77	0.0000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			378.96280	447.900	17.77	1.0000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			5.79770	0.000	17.77	0.0000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			388.59770	457.900	17.77	1.0000	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			20.62820	18.696	17.88	0.0517	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,541.02820	1,616.296	17.88	0.9483	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			21.42110	19.236	17.82	0.0531	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,521.82110	1,596.836	17.82	0.9469	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			21.02120	18.964	17.85	0.0524	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,531.42120	1,606.564	17.85	0.9476	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			91.58920	76.633	16.39	0.1315	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,549.68920	1,614.033	16.39	0.8685	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			93.52650	78.421	16.37	0.1342	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,531.62650	1,595.821	16.37	0.8658	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			92.55340	77.521	16.38	0.1328	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,540.65340	1,604.921	16.38	0.8672	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,573.26610	1,636.546	16.44	0.7991	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			177.16750	158.550	16.46	0.1995	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,581.86750	1,645.250	16.46	0.8005	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			175.78060	157.263	16.47	0.1981	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,590.48060	1,653.963	16.47	0.8019	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			178.56610	159.846	16.44	0.2009	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,289.02470	1,346.391	15.93	0.6872	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			350.80880	324.732	15.90	0.3161	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,273.40880	1,330.532	15.90	0.6839	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			348.60710	322.652	15.92	0.3144	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,281.20710	1,338.452	15.92	0.6856	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			346.42470	320.591	15.93	0.3128	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												54,872,972.20	5,359	19,388
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.52190		10.45080			0.0000	126,262.80	12	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.70080		10.62800			0.0000	738,355.20	69	229
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.91320		10.83970			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.11250		11.03870			0.0000	0.00	0	0
Total CAD/ R Future												864,618.00	81	229
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			0.01960	0.000	20.06	0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,059.21960	1,988.100	20.06	1.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.01930	0.000	20.06	0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,069.21930	1,998.100	20.06	1.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.01900	0.000	20.06	0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,079.21900	2,008.100	20.06	1.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			15.03080	14.452	19.73	0.0370	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,117.03080	2,043.652	19.73	0.9630	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			14.80550	14.217	19.75	0.0364	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,126.80550	2,053.417	19.75	0.9636	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			14.58430	13.986	19.76	0.0359	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,136.58430	2,063.186	19.76	0.9641	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			222.24310	240.320	17.45	0.3000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,112.54310	1,057.119	17.45	0.7000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			220.26650	238.179	17.46	0.2979	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,120.56650	1,064.979	17.46	0.7021	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			218.30790	236.058	17.48	0.2957	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,128.60790	1,072.858	17.48	0.7043	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			515.69490	551.089	16.36	0.4860	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			756.99490	718.589	16.36	0.5140	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			512.06950	547.246	16.37	0.4836	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			763.36950	724.746	16.37	0.5164	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			508.46410	543.424	16.38	0.4811	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			769.76410	730.924	16.38	0.5189	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option									0.00	0	0
Total CAD/ R									864,618.00	81	229
CF CANDCO	19/12/2016		160.70000		292.72860			0.0000	3,214,000,000.00	20,000	0
Total CF CANDCO CAGZ Future									3,214,000,000.00	20,000	0
Total CF CANDCO CAGZ									3,214,000,000.00	20,000	0
CHF / R	On 19/12/2016		13.73750		13.59180			0.0000	23,491,125.00	1,710	0
CHF / R	On 13/03/2017		14.03050		13.88150			0.0000	1,136,470.50	81	1,396
CHF / R	On 19/06/2017		14.38240		14.22920			0.0000	0.00	0	0
CHF / R	On 18/09/2017		14.72030		14.56420			0.0000	0.00	0	0
Total CHF / R Future									24,627,595.50	1,791	1,396
CHF / R	On 19/12/2016	Call			0.09390	0.000	24.34	0.0000	0.00	0	0
CHF / R	On 19/12/2016	Put			3,088.29390	2,942.500	24.34	1.0000	0.00	0	0
CHF / R	On 19/12/2016	Call			0.09650	0.000	24.34	0.0000	0.00	0	0
CHF / R	On 19/12/2016	Put			3,098.29650	2,952.500	24.34	1.0000	0.00	0	0
CHF / R	On 19/12/2016	Call			0.09920	0.000	24.34	0.0000	0.00	0	0
CHF / R	On 19/12/2016	Put			3,108.29920	2,962.500	24.34	1.0000	0.00	0	0
CHF / R	On 13/03/2017	Call			37.57750	33.703	24.09	0.0516	0.00	0	0
CHF / R	On 13/03/2017	Put			3,206.07750	3,053.203	24.09	0.9484	0.00	0	0
CHF / R	On 13/03/2017	Call			37.57960	33.686	24.14	0.0515	0.00	0	0
CHF / R	On 13/03/2017	Put			3,216.07960	3,063.186	24.14	0.9485	0.00	0	0
CHF / R	On 13/03/2017	Call			37.58210	33.670	24.20	0.0514	0.00	0	0
CHF / R	On 13/03/2017	Put			3,226.08210	3,073.170	24.20	0.9486	0.00	0	0
CHF / R	On 19/06/2017	Call			328.84760	348.189	21.25	0.2806	0.00	0	0
CHF / R	On 19/06/2017	Put			1,969.64760	1,835.789	21.25	0.7194	0.00	0	0
CHF / R	On 19/06/2017	Call			327.10560	346.315	21.26	0.2794	0.00	0	0
CHF / R	On 19/06/2017	Put			1,977.90560	1,843.915	21.26	0.7206	0.00	0	0
CHF / R	On 19/06/2017	Call			325.37350	344.452	21.27	0.2781	0.00	0	0
CHF / R	On 19/06/2017	Put			1,986.17350	1,852.052	21.27	0.7219	0.00	0	0
CHF / R	On 18/09/2017	Call			708.75440	746.134	20.11	0.4345	0.00	0	0
CHF / R	On 18/09/2017	Put			1,524.55440	1,405.834	20.11	0.5655	0.00	0	0
CHF / R	On 18/09/2017	Call			705.95050	743.064	20.13	0.4331	0.00	0	0
CHF / R	On 18/09/2017	Put			1,531.75050	1,412.764	20.13	0.5669	0.00	0	0
CHF / R	On 18/09/2017	Call			703.15900	740.007	20.14	0.4317	0.00	0	0
CHF / R	On 18/09/2017	Put			1,538.95900	1,419.707	20.14	0.5683	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									24,627,595.50	1,791	1,396
CNH / R	On 19/12/2016		2.03170		2.01600			0.0000	20,317.00	10	0
CNH / R	On 13/03/2017		2.02830		2.01760			0.0000	20,283.00	10	10
CNH / R	On 19/06/2017		2.04240		2.03390			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Future			2.05800		2.04900			0.0000	0.00	0	0
Total CNH / R Future												40,600.00	20	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			0.12310	0.000	21.74	0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,340.12310	4,183.000	21.74	1.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			0.14970	0.000	21.74	0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,440.14970	4,283.000	21.74	1.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.17990	0.000	21.74	0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,540.17990	4,383.000	21.74	1.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,850.80940	4,743.817	22.86	0.9680	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			29.07840	25.905	22.02	0.0321	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,653.07840	4,542.905	22.02	0.9679	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			27.90910	26.355	22.44	0.0321	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,751.90910	4,643.355	22.44	0.9679	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			26.80940	26.817	22.86	0.0320	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,626.25070	2,538.765	18.74	0.7577	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			398.92090	398.117	18.59	0.2617	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,459.92090	2,374.117	18.59	0.7383	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			381.32590	379.628	18.65	0.2517	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,542.32590	2,455.628	18.65	0.7483	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			365.25070	362.765	18.74	0.2423	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			866.03860	887.589	18.38	0.4111	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,976.03860	1,907.590	18.38	0.5889	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			929.34120	954.207	18.30	0.4334	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,839.34120	1,774.207	18.30	0.5666	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			896.56240	919.666	18.33	0.4221	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,906.56240	1,839.665	18.33	0.5779	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												40,600.00	20	10
DKK / R	On	19/12/2016	Foreign Exchange Future			1.97730		1.96590			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.01980		2.00520			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.06850		2.05370			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			5,241.90050	5,127.000	20.60	1.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.71800	0.000	20.60	0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			5,041.71800	4,927.000	20.60	1.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			0.80610	0.000	20.60	0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			5,141.80610	5,027.000	20.60	1.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			0.90050	0.000	20.60	0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			83.10320	88.913	19.31	0.1035	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,831.10320	2,690.913	19.31	0.8965	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			95.97040	104.240	19.11	0.1191	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,643.97040	2,506.240	19.11	0.8809	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			89.28850	96.271	19.21	0.1111	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,737.28850	2,598.271	19.21	0.8889	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,731.31790	1,635.946	17.63	0.6265	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			541.68010	592.203	17.69	0.3602	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,804.68010	1,707.203	17.69	0.6398	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			596.15980	650.941	17.57	0.3871	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,659.15980	1,565.941	17.57	0.6129	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			568.31790	620.946	17.63	0.3735	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			1.81380		1.80320			0.0000	181,380.00	100	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84250		1.83170			0.0000	0.00	0	19,830
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.87580		1.86510			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.90610		1.89570			0.0000	0.00	0	0
Total HK\$/R Future												181,380.00	100	19,830
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			0.04620	0.000	23.01	0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,168.04620	3,062.000	23.01	1.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			0.03780	0.000	23.01	0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,268.03780	3,162.000	23.01	1.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			0.03110	0.000	23.01	0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,368.03110	3,262.000	23.01	1.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			89.89330	82.772	22.63	0.0927	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,172.89330	3,057.772	22.63	0.9073	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			84.80980	77.428	22.77	0.0872	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,267.80980	3,152.428	22.77	0.9128	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			80.05910	72.460	22.91	0.0820	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,363.05910	3,247.460	22.91	0.9180	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			602.14030	617.731	19.50	0.3731	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,751.14030	1,659.731	19.50	0.6269	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			655.02540	674.866	19.31	0.3998	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,604.02540	1,516.866	19.31	0.6002	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			628.00100	645.676	19.41	0.3863	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,677.00100	1,587.676	19.41	0.6137	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,064.36990	1,099.004	19.03	0.4901	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,507.36990	1,438.004	19.03	0.5099	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,029.38950	1,062.142	19.11	0.4780	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,572.38950	1,501.142	19.11	0.5220	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			995.56440	1,026.466	19.18	0.4661	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,638.56440	1,565.466	19.18	0.5339	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												181,380.00	100	19,830
KES / R	On	19/12/2016	Foreign Exchange Future			0.13780		0.13690			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13750		0.13700			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13770		0.13670			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13820		0.13730			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.78070		9.86270			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.90850		9.99470			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.06360		10.15250			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.20910		10.29860			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	58
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			0.13290	0.000	18.88	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			987.43290	1,069.300	18.88	1.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			0.12470	0.000	18.88	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			997.42470	1,079.300	18.88	1.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			0.11710	0.000	18.88	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,007.41710	1,089.300	18.88	1.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			52.27810	39.854	17.89	0.1021	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,147.57810	1,221.354	17.89	0.8979	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			51.32750	39.196	17.92	0.1006	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,156.62750	1,230.696	17.92	0.8994	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			50.39310	38.549	17.94	0.0991	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,165.69310	1,240.049	17.94	0.9009	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			206.08540	178.301	16.88	0.2607	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			993.58540	1,054.701	16.88	0.7393	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			204.06270	176.472	16.89	0.2585	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,001.56270	1,062.872	16.89	0.7415	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			202.06030	174.662	16.91	0.2563	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,009.56030	1,071.062	16.91	0.7437	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			454.42440	414.606	16.22	0.4269	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			735.82440	785.506	16.22	0.5731	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			450.91160	411.271	16.24	0.4244	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			742.31160	792.171	16.24	0.5756	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			457.96240	417.965	16.21	0.4295	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			729.36240	778.865	16.21	0.5705	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	58
PULA / R	On	19/12/2016	Foreign Exchange Future			1.29970		1.29280			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31850		1.31160			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33130		1.32390			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.34360		1.33840			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			1,072.00000	1,003.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			1,172.00000	1,103.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			1,272.00000	1,203.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,084.00000	1,015.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,184.00000	1,115.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,284.00000	1,215.000		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			561.00000	487.000		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			661.00000	587.000		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			761.00000	687.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			216.00000	164.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			316.00000	264.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			416.00000	364.000		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			1.23850		1.24830			0.0000	2,477.00	2	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.24120		1.25100			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24400		1.25390			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24710		1.25700			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												2,477.00	2	8,095
Total QUANTO £ / \$												2,477.00	2	8,095
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.04330		1.04330			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.04790		1.04780			0.0000	0.00	0	12
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.05300		1.05300			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.05830		1.05830			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	25,364
Total QUANTO € / \$												0.00	0	25,364
RAIN	On	19/12/2016	Foreign Exchange Future			23,291.71000		23,118.27000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,604.55000		23,443.86000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			9.73080		9.70850			0.0000	1,488,812.40	153	0
SGD / R	On	13/03/2017	Foreign Exchange Future			9.88050		9.85990			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future			10.06290		10.04280			0.0000	0.00	0	0
Total SGD / R Future												1,488,812.40	153	36
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			0.04440	0.000	18.93	0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,101.54440	2,079.200	18.93	1.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.04630	0.000	18.93	0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,111.54630	2,089.200	18.93	1.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.04840	0.000	18.93	0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,121.54840	2,099.200	18.93	1.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			44.40300	42.046	17.44	0.1092	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,174.50300	1,151.546	17.44	0.8908	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			43.57090	41.365	17.46	0.1076	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,183.67090	1,160.865	17.46	0.8924	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			42.75260	40.697	17.49	0.1060	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,192.85260	1,170.197	17.49	0.8940	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			267.79920	266.289	15.72	0.3684	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			734.99920	713.389	15.72	0.6316	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			265.02740	263.426	15.74	0.3654	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			742.22740	720.526	15.74	0.6346	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			262.28310	260.591	15.75	0.3623	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			749.48310	727.691	15.75	0.6377	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												1,488,812.40	153	36
TRY / R	On	19/12/2016	Foreign Exchange Future			4.01860		3.97920			0.0000	333,543.80	83	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.00840		3.97000			0.0000	332,697.20	83	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.98660		3.94460			0.0000	0.00	0	0
Total TRY / R Future												666,241.00	166	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.12750	0.000	21.25	0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,310.92750	1,271.400	21.25	1.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.11860	0.000	21.25	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
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,320.91860	1,281.400	21.25	1.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.11030	0.000	21.25	0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,330.91030	1,291.400	21.25	1.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			4.56240	5.648	21.62	0.0355	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			894.56240	857.248	21.62	0.9645	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			4.59530	5.682	21.83	0.0354	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			904.59530	867.282	21.83	0.9646	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			4.62870	5.718	22.04	0.0353	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			914.62870	877.318	22.04	0.9647	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			81.83300	93.279	17.33	0.3153	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			397.23300	366.679	17.33	0.6847	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			79.70600	90.898	17.36	0.3089	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			405.10600	374.298	17.36	0.6911	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			77.63150	88.574	17.39	0.3027	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			413.03150	381.974	17.39	0.6973	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												666,241.00	166	83
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.43360		1.41200			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.39230		1.37170			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.33060		1.31130			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27940		1.26160			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												7,996,979,663.83	362,851	1,020,515
Total Options												60,929,469.08	183,540	1,192,819
Grand Total:												8,057,909,132.91	546,391	2,213,334