



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: 24/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/10/2016 Foreign Exchange Future			13.89380		14.01290			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.90780		14.01290			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.90790		14.01590			0.0000	0.00	0	2,627
\$ / R On 28/10/2016 Foreign Exchange Future			13.91080		14.01890			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.92220		14.03080			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			13.92510		14.03370			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.93890		14.04820			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.94730		14.05690			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.96120		14.07140			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.96390		14.07430			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.96670		14.07710			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.99730		14.10890			0.0000	0.00	0	1,123
\$ / R On 12/12/2016 Foreign Exchange Future			14.03570		14.14880			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.03840		14.15160			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.04120		14.15450			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.04390		14.15730			0.0000	0.00	0	82
\$ / R On 19/12/2016 Foreign Exchange Future			14.05490		14.16870			0.0000	133,549,659.80	9,502	421,966
\$ / R On 21/12/2016 Foreign Exchange Future			14.06040		14.17440			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.08230		14.19710			0.0000	0.00	0	790
\$ / R On 13/01/2017 Foreign Exchange Future			14.12280		14.23820			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			14.13630		14.25190			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	25/01/2017	Foreign Exchange Future			14.15520		14.27110			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.28480		14.40260			0.0000	4,071,168.00	285	105,012
\$ / R	On	12/04/2017	Foreign Exchange Future			14.36760		14.48650			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.40340		14.52290			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.55660		14.67900			0.0000	19,971,655.20	1,372	151,053
\$ / R	On	12/07/2017	Foreign Exchange Future			14.62060		14.74430			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.81020		14.93440			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.11430		15.23700			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.45440		15.57310			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.79460		15.90910			0.0000	0.00	0	70
Total \$ / R Future												157,592,483.00	11,159	696,582
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			613.58200	493.800	23.00	1.0000	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			0.68200	0.000	23.00	0.0000	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			474.73160	353.800	23.00	1.0000	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			1.83160	0.000	23.00	0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.28830	0.005	100.00	0.0000	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,837.38830	4,942.205	100.00	1.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,212.90000	2,107.800	38.31	1.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	38.31	0.0000	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			529.82300	419.374	29.29	0.9167	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			16.92300	11.574	29.29	0.0833	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.34050	0.007	100.00	0.0000	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,757.44050	4,862.207	100.00	1.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			0.21160	0.158	52.12	0.0009	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,124.31160	2,232.258	52.12	0.9991	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			773.54300	665.854	32.18	0.9531	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			7.64300	7.954	32.18	0.0469	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			59.10400	28.072	26.66	0.1603	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			293.20400	370.172	26.66	0.8397	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			5.62540	3.344	38.48	0.0191	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			949.72540	1,055.444	38.48	0.9809	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			4.38260	2.632	40.06	0.0149	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,048.48260	1,154.732	40.06	0.9851	0.00	0	9,960
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			422.74820	321.540	24.00	0.7951	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			33.84820	40.740	24.00	0.2049	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			440.49050	342.997	19.05	0.7782	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			39.69050	50.797	19.05	0.2218	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			345.82820	253.760	18.65	0.6788	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			65.02820	81.560	18.65	0.3212	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			249.66220	171.574	18.21	0.5308	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			115.96220	146.474	18.21	0.4692	0.00	0	700
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			1.99500	1.361	31.45	0.0051	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,313.79500	2,422.461	31.45	0.9949	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			32.95580	20.810	24.12	0.0723	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			934.75580	1,031.910	24.12	0.9277	0.00	0	8,695

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		2.17250	1.493	31.13	0.0056	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,253.97250	2,362.593	31.13	0.9944	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call		287.35560	221.275	20.51	0.4749	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put		230.45560	273.975	20.51	0.5251	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call		241.05720	183.067	20.88	0.4133	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put		284.15720	335.767	20.88	0.5867	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		184.69910	136.375	21.44	0.3296	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		377.79910	439.075	21.44	0.6704	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call		140.11850	100.587	22.00	0.2581	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put		483.21850	553.287	22.00	0.7419	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call		341.23910	266.992	20.24	0.5397	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put		184.33910	219.692	20.24	0.4603	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call		401.37860	320.533	20.07	0.6052	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put		144.47860	173.233	20.07	0.3948	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call		64.40200	41.084	23.12	0.1221	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put		807.50200	893.784	23.12	0.8779	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call		220.85400	166.161	21.07	0.3841	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put		313.95400	368.861	21.07	0.6159	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		539.76720	447.485	19.73	0.7302	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		82.86720	100.185	19.73	0.2698	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call		433.76170	349.809	19.99	0.6375	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put		126.86170	152.509	19.99	0.3625	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		550.78650	462.390	19.57	0.6997	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		109.38650	131.190	19.57	0.3003	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		408.99640	333.412	19.98	0.5691	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		194.69640	229.512	19.98	0.4309	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		2.75880	2.107	30.88	0.0061	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,015.65880	3,125.407	30.88	0.9939	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		861.26290	757.199	19.23	0.8594	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		44.16290	50.499	19.23	0.1406	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		25.80380	17.248	25.28	0.0471	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,548.70380	1,650.548	25.28	0.9529	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.32100	0.124	30.79	0.0004	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,291.42100	5,402.824	30.79	0.9996	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,311.66750	2,199.827	23.02	0.9925	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		2.76750	2.527	23.02	0.0075	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		722.22750	631.725	19.09	0.7394	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		113.32750	134.425	19.09	0.2606	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		227.55930	189.332	21.93	0.2818	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		828.75930	903.631	21.93	0.7182	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		344.42250	291.610	20.87	0.3960	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		562.82250	623.210	20.87	0.6040	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,541.02210	1,427.828	18.64	0.9387	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		26.52210	26.628	18.64	0.0613	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,531.44940	1,418.262	18.59	0.9377	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		26.94940	27.062	18.59	0.0623	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	14/12/2016	Foreign Exchange Option	12.66	Call			1,521.88420	1,408.991	18.60	0.9363	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			27.38420	27.792	18.60	0.0637	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			551.48930	477.574	20.36	0.5500	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			344.18930	383.674	20.36	0.4500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			414.04800	459.169	20.32	0.4931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			427.96940	367.804	20.75	0.4487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			509.26940	562.904	20.75	0.5513	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			408.29530	350.144	20.88	0.4323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			539.59530	595.244	20.88	0.5677	0.00	0	4,135
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			483.73580	417.583	20.42	0.4929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			435.03580	482.683	20.42	0.5071	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			393.14350	336.583	20.98	0.4195	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			564.44350	621.683	20.98	0.5805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			374.92130	320.321	21.11	0.4037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			596.22130	655.421	21.11	0.5963	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			436.07270	375.093	20.70	0.4553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			497.37270	550.193	20.70	0.5447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			354.07370	301.782	21.26	0.3854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			635.37370	696.882	21.26	0.6146	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			337.52470	287.115	21.39	0.3706	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			668.82470	732.215	21.39	0.6294	0.00	0	57,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			396.88200	339.927	20.95	0.4226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			558.18200	615.027	20.95	0.5774	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			306.57160	259.805	21.64	0.3422	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			737.87160	804.905	21.64	0.6578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			297.81930	252.114	21.72	0.3340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			759.11930	827.214	21.72	0.6660	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			371.36920	317.159	21.13	0.4007	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			602.66920	662.259	21.13	0.5993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			281.02780	237.396	21.87	0.3181	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			802.32780	872.496	21.87	0.6819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			278.31750	235.027	21.90	0.3155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			809.61750	880.127	21.90	0.6845	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			334.30110	284.264	21.41	0.3677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			675.60110	739.364	21.41	0.6323	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			247.71380	208.356	22.20	0.2857	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			899.01380	973.456	22.20	0.7143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			238.27820	200.156	22.31	0.2763	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			929.57820	1,005.256	22.31	0.7237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			289.30710	244.648	21.80	0.3260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			780.60710	849.748	21.80	0.6740	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			212.19500	177.454	22.61	0.2497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,023.49500	1,102.554	22.61	0.7503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			208.13500	173.933	22.66	0.2455	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,039.43500	1,119.033	22.66	0.7545	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			252.57730	212.582	22.15	0.2905	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	14.80	Put			883.87730	957.682	22.15	0.7095	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			171.62600	142.437	23.17	0.2068	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,202.92600	1,287.537	23.17	0.7932	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			169.98290	141.026	23.20	0.2050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,211.28290	1,296.126	23.20	0.7950	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			227.04210	190.358	22.43	0.2649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			968.34210	1,045.458	22.43	0.7351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			141.68440	116.841	23.68	0.1739	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,372.98440	1,461.941	23.68	0.8261	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			131.28820	107.849	23.87	0.1621	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,442.58820	1,532.949	23.87	0.8379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			188.98320	157.373	22.92	0.2254	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,120.28320	1,202.473	22.92	0.7746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			120.45000	98.317	24.07	0.1495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,521.75000	1,613.417	24.07	0.8505	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			108.08120	87.836	24.31	0.1353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,619.38120	1,712.936	24.31	0.8647	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			158.92740	131.553	23.38	0.1930	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,270.22740	1,356.653	23.38	0.8070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			95.13990	76.929	24.59	0.1203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,736.43990	1,832.030	24.59	0.8797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			91.49230	73.866	24.67	0.1160	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,772.79230	1,868.966	24.67	0.8840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			128.81730	105.652	23.92	0.1592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,460.11730	1,550.752	23.92	0.8408	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			79.06710	63.476	25.00	0.1012	0.00	0	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,910.36710	2,008.576	25.00	0.8988	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			71.09610	56.847	25.23	0.0915	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,012.39610	2,111.947	25.23	0.9085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			96.07600	77.716	24.56	0.1213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,727.37600	1,822.816	24.56	0.8787	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			58.71790	46.618	25.67	0.0764	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,200.01790	2,301.718	25.67	0.9236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			53.92410	42.679	25.86	0.0704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,285.22410	2,387.779	25.86	0.9296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			90.60290	73.120	24.69	0.1149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,781.90290	1,878.220	24.69	0.8851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			47.73220	37.614	26.14	0.0626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,409.03220	2,512.714	26.14	0.9374	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			46.85060	36.895	26.18	0.0615	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,428.15060	2,531.995	26.18	0.9385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			65.21080	51.973	25.43	0.0844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,096.51080	2,197.073	25.43	0.9156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			38.59740	30.190	26.64	0.0510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,629.89740	2,735.290	26.64	0.9490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			38.24690	29.906	26.66	0.0506	0.00	0	16,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,639.54690	2,745.006	26.66	0.9494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			50.48800	39.865	26.01	0.0661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,351.78800	2,454.965	26.01	0.9339	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			33.68810	25.675	26.85	0.0440	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,774.98810	2,880.775	26.85	0.9560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			32.49880	24.379	26.87	0.0421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,813.79880	2,919.479	26.87	0.9579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			41.15590	32.263	26.49	0.0543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,562.45590	2,667.363	26.49	0.9457	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			31.07750	22.844	26.89	0.0397	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,862.37750	2,967.944	26.89	0.9603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			21.34260	13.631	27.03	0.0251	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,242.64260	3,348.731	27.03	0.9749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			36.21410	28.264	26.79	0.0480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,697.51410	2,803.364	26.79	0.9520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			19.04930	11.592	27.08	0.0217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,360.34930	3,466.692	27.08	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			16.54980	9.449	27.13	0.0181	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,507.84980	3,614.549	27.13	0.9819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			32.20930	24.064	26.87	0.0416	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,823.50930	2,929.164	26.87	0.9584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			15.65160	8.702	27.15	0.0168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,566.95160	3,673.802	27.15	0.9832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			12.10640	5.902	27.26	0.0118	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,843.40640	3,951.002	27.26	0.9882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			19.23020	11.750	27.07	0.0220	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,350.53020	3,456.850	27.07	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			11.46740	5.426	27.28	0.0109	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,902.76740	4,010.526	27.28	0.9891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			11.06200	5.130	27.29	0.0104	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,942.36200	4,050.230	27.29	0.9896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			16.09370	9.068	27.14	0.0174	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,537.39370	3,644.168	27.14	0.9826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			8.37310	3.243	27.35	0.0068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,249.67310	4,358.343	27.35	0.9932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			7.94660	3.047	27.35	0.0065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,289.24660	4,398.147	27.35	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			11.78200	5.659	27.27	0.0113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,873.08200	3,980.759	27.27	0.9887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			3.91160	1.310	27.35	0.0030	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,815.21160	4,926.410	27.35	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			3.80620	1.268	27.35	0.0029	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,835.10620	4,946.368	27.35	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			10.86510	4.987	27.30	0.0101	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,962.16510	4,070.087	27.30	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			2.69610	0.840	27.35	0.0020	0.00	0	10,303

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,083.99610	5,195.940	27.35	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			1.42770	0.393	27.35	0.0010	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,532.72770	5,645.493	27.35	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			4.42100	1.516	27.35	0.0034	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,725.72100	4,836.616	27.35	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.21870	0.326	27.35	0.0008	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,642.51870	5,755.426	27.35	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.99480	0.255	27.35	0.0006	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,782.29480	5,895.355	27.35	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			3.09720	0.992	27.35	0.0023	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,984.39720	5,096.092	27.35	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.73130	0.177	27.35	0.0005	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,992.03130	6,105.277	27.35	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.59440	0.138	27.35	0.0004	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,131.89440	6,245.238	27.35	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			1.32870	0.361	27.35	0.0009	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,582.62870	5,695.461	27.35	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.27990	0.056	27.35	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,631.57990	6,745.156	27.35	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.24020	0.047	27.35	0.0001	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,731.54020	6,845.147	27.35	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.82260	0.204	27.35	0.0005	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,912.12260	6,025.303	27.35	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.14200	0.025	27.35	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,071.44200	7,185.125	27.35	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.12930	0.022	27.35	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,131.42930	7,245.122	27.35	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.54360	0.124	27.35	0.0003	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,191.84360	6,305.224	27.35	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00810	0.001	27.35	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,841.30810	8,955.101	27.35	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	27.35	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,771.30000	12,885.100	27.35	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.20600	0.039	27.35	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,831.50600	6,945.139	27.35	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,377.66340	2,264.223	22.24	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			8.96340	9.323	22.24	0.0201	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,695.63370	1,582.073	19.47	0.9424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			26.93370	27.173	19.47	0.0576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,609.68150	1,496.112	19.11	0.9342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			30.98150	31.212	19.11	0.0658	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,237.65900	1,131.485	19.02	0.8609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			68.95900	76.585	19.02	0.1391	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,055.24280	953.664	19.11	0.8039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			106.54280	118.764	19.11	0.1961	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			992.13680	892.580	19.15	0.7804	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			123.43680	137.680	19.15	0.2196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			984.37810	885.088	19.15	0.7774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			125.67810	140.188	19.15	0.2226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,458.40090	1,348.600	18.92	0.9118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			39.70090	43.700	18.92	0.0882	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			953.64490	855.450	19.17	0.7651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			134.94490	150.550	19.17	0.2349	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			843.84640	752.250	19.40	0.7150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			175.14640	197.350	19.40	0.2850	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			999.92340	900.104	19.14	0.7834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			121.22340	135.204	19.14	0.2166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			712.29770	627.858	19.70	0.6443	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			243.59770	272.958	19.70	0.3557	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			681.69320	599.152	19.78	0.6262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			262.99320	294.252	19.78	0.3738	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			961.28390	862.810	19.16	0.7682	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			132.58390	147.910	19.16	0.2318	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			542.48170	469.875	20.16	0.5355	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			373.78170	414.975	20.16	0.4645	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			517.37830	446.809	20.24	0.5176	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			398.67830	441.909	20.24	0.4824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			743.82140	657.521	19.63	0.6623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			225.12140	252.620	19.63	0.3377	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			497.94170	429.894	20.34	0.5034	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			419.24170	464.994	20.34	0.4966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			493.17100	425.756	20.37	0.4999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			424.47100	470.856	20.37	0.5001	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			669.70870	587.938	19.81	0.6189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			271.00870	303.038	19.81	0.3811	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			456.92460	393.897	20.57	0.4722	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			468.22460	518.997	20.57	0.5278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			448.48080	386.276	20.62	0.4654	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			479.78080	531.376	20.62	0.5346	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			502.74800	434.069	20.32	0.5069	0.00	0	5,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			454.65080	392.288	20.61	0.4651	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			490.25080	541.888	20.61	0.5349	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			392.29340	339.477	20.91	0.4001	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			655.19340	717.177	20.91	0.5999	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			678.09480	606.534	19.55	0.5713	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			389.89480	433.734	19.55	0.4287	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			117.22120	100.433	24.30	0.1302	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,049.02120	2,147.633	24.30	0.8698	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			540.34890	482.356	20.04	0.4779	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			568.44890	626.056	20.04	0.5221	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			651.17380	585.587	19.61	0.5354	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			480.07380	530.387	19.61	0.4646	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		175.11620	153.330	23.39	0.1788	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,794.01620	1,888.130	23.39	0.8212	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		844.35520	776.069	19.39	0.5669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		541.75520	591.269	19.39	0.4331	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		750.53870	687.995	19.71	0.5209	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		647.93870	703.195	19.71	0.4791	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		707.20670	648.213	19.89	0.4986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		704.60670	763.413	19.89	0.5014	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		610.63540	558.312	20.33	0.4453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		858.03540	923.512	20.33	0.5547	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		434.99340	396.613	21.41	0.3384	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,262.39340	1,341.814	21.41	0.6616	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		408.62000	372.380	21.62	0.3209	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,346.02000	1,427.580	21.62	0.6791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		406.31190	370.259	21.64	0.3193	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,353.71190	1,435.459	21.64	0.6807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		404.01810	368.151	21.66	0.3178	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,361.41810	1,443.351	21.66	0.6822	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		377.57540	343.900	21.90	0.2999	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		1,454.97540	1,539.100	21.90	0.7001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		333.98490	304.004	22.33	0.2696	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,631.38490	1,719.204	22.33	0.7304	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		326.68910	297.336	22.41	0.2644	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,664.08910	1,752.536	22.41	0.7356	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		316.08670	287.097	22.50	0.2567	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,713.48670	1,802.297	22.50	0.7433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		248.35840	224.708	23.16	0.2078	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,065.75840	2,159.908	23.16	0.7922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		184.29650	166.473	23.99	0.1593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,531.69650	2,631.673	23.99	0.8407	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		160.72980	145.124	24.38	0.1407	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,758.12980	2,860.324	24.38	0.8593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		136.37610	125.912	25.03	0.1227	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,043.77610	3,151.112	25.03	0.8773	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		93.91730	87.524	27.95	0.0830	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,121.31730	4,232.724	27.95	0.9170	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		93.64920	87.282	27.98	0.0827	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,131.04920	4,242.482	27.98	0.9173	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		71.32200	63.736	28.40	0.0625	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,668.72200	4,778.935	28.40	0.9375	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		55.06900	49.014	28.40	0.0498	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,032.46900	5,144.214	28.40	0.9502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		14.56350	12.717	28.40	0.0151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put		6,851.96350	6,967.917	28.40	0.9849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,558.39600	1,458.419	18.23	0.8136	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		155.79600	173.619	18.23	0.1864	0.00	0	91,132

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,032.70050	954.179	18.84	0.6500	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			380.10050	419.379	18.84	0.3500	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			12.74040	11.105	28.40	0.0134	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,030.14040	7,146.305	28.40	0.9866	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,250.19370	2,137.664	18.06	0.9287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			47.59370	52.864	18.06	0.0713	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			216.87900	198.880	23.98	0.1702	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,750.37900	2,851.280	23.98	0.8298	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,035.71330	962.069	19.07	0.6148	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			499.21330	544.469	19.07	0.3852	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			285.72650	262.956	23.30	0.2109	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,432.82650	2,529.556	23.30	0.7891	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,005.69430	934.357	19.22	0.5888	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			582.79430	630.957	19.22	0.4112	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,164.78000	1,089.676	19.22	0.5973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			665.78000	713.076	19.22	0.4027	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,140.33160	1,066.486	19.29	0.5884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			691.33160	739.886	19.29	0.4116	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			664.96130	619.796	21.16	0.3890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,485.96130	1,563.196	21.16	0.6110	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			662.22930	617.247	21.18	0.3877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,493.22930	1,570.647	21.18	0.6123	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,199.83300	1,122.974	19.12	0.6099	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			630.83300	676.374	19.12	0.3901	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			656.80780	612.186	21.21	0.3850	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,507.80780	1,585.586	21.21	0.6150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			593.13320	552.822	21.60	0.3536	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,694.13320	1,776.221	21.60	0.6464	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			860.65600	802.418	20.26	0.4774	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,071.65600	1,135.818	20.26	0.5226	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			521.82910	485.646	22.07	0.3169	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,942.82910	2,029.046	22.07	0.6831	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			488.72760	454.791	22.29	0.2998	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,069.72760	2,158.191	22.29	0.7002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			659.50990	614.711	21.20	0.3863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,500.50990	1,578.111	21.20	0.6137	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			255.85730	242.423	25.10	0.1685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,626.85730	3,735.823	25.10	0.8315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			249.17940	236.320	25.30	0.1641	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,720.17940	3,829.720	25.30	0.8359	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			574.29010	535.276	21.72	0.3441	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,755.29010	1,838.675	21.72	0.6559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			220.04760	209.700	26.32	0.1446	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,191.04760	4,303.100	26.32	0.8554	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			146.64650	134.209	26.82	0.0984	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,177.64650	5,287.609	26.82	0.9016	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			404.61920	376.564	22.92	0.2548	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,455.61920	2,549.964	22.92	0.7452	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,908.17790	1,805.883	18.00	0.8026	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			229.17790	249.283	18.00	0.1974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,352.25940	1,266.055	18.70	0.6608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			503.25940	539.455	18.70	0.3392	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,328.51430	1,244.625	18.76	0.6535	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			519.51430	558.025	18.76	0.3465	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			296.37650	283.735	24.62	0.1869	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,532.07650	3,643.135	24.62	0.8131	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,357.32730	1,275.367	18.71	0.6465	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			563.02730	604.767	18.71	0.3535	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			506.86900	479.698	23.13	0.2689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,942.46900	3,039.498	23.13	0.7311	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			505.32820	478.264	23.14	0.2681	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,950.92820	3,048.064	23.14	0.7319	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			421.67680	404.989	24.04	0.2295	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,487.27680	3,594.789	24.04	0.7705	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			688.66770	649.763	21.92	0.3498	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,154.26770	2,239.563	21.92	0.6502	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			605.42950	571.626	22.42	0.3135	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,471.02950	2,561.426	22.42	0.6865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.25	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,065.60000	985,189.800	26.25	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,703.65050	1,610.808	18.50	0.6938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			529.25050	560.608	18.50	0.3062	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,442.34960	1,363.411	18.98	0.6239	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			727.94960	773.211	18.98	0.3761	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			503.79340	476.836	23.15	0.2674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,959.39340	3,056.636	23.15	0.7326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,388.20130	2,277.509	17.18	0.8413	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			203.80130	217.309	17.18	0.1587	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,203.44070	2,098.673	17.61	0.8060	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			269.04070	288.473	17.61	0.1940	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			562.99580	532.018	22.70	0.2946	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,658.59580	2,751.818	22.70	0.7054	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,709.74530	1,616.713	18.49	0.6953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			525.34530	556.513	18.49	0.3047	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,393.23610	1,316.611	19.12	0.6088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			778.83610	826.411	19.12	0.3912	0.00	0	110
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			756.99190	724.381	22.92	0.3349	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,819.99190	2,910.081	22.92	0.6651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			755.06220	722.563	22.93	0.3341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,828.06220	2,918.263	22.93	0.6659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,070.30960	1,020.551	21.38	0.4468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,833.30960	1,906.251	21.38	0.5532	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	17.29	Call			758.93410	726.200	22.90	0.3356	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,811.93410	2,901.900	22.90	0.6644	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			980.91880	948.954	23.10	0.3752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,907.81880	2,994.554	23.10	0.6248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			978.78450	946.928	23.11	0.3745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,915.68450	3,002.528	23.11	0.6255	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			983.05930	950.986	23.09	0.3759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,899.95930	2,986.586	23.09	0.6241	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,003.44410	3,087.340	23.23	0.5927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,839.29320	2,743.568	18.81	0.7666	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			570.19320	588.968	18.81	0.2334	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,207.16780	1,176.350	23.21	0.4086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,988.06780	3,071.750	23.21	0.5914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,204.85290	1,174.142	23.22	0.4079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,995.75290	3,079.542	23.22	0.5921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,202.54410	1,171.940	23.23	0.4073	0.00	0	0
Total \$ / R Option												0.00	0	2,417,605
Total \$ / R												157,592,483.00	11,159	3,114,187
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.05490		14.16870			0.0000	0.00	0	384
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.28480		14.40260			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.55660		14.67900			0.0000	0.00	0	51
Total \$ / R MAXI Future												0.00	0	526
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			21,015.51040	17,568.432	22.64	0.2476	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			103,145.51040	111,078.432	22.64	0.7524	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			20,813.49590	17,393.292	22.66	0.2455	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			103,943.49590	111,903.292	22.66	0.7545	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			20,613.44020	17,219.937	22.69	0.2434	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			104,743.44020	112,729.937	22.69	0.7566	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			275,812.98060	286,032.425	24.38	0.8593	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			15,986.14450	14,433.776	24.40	0.1401	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			276,726.14450	286,953.776	24.40	0.8599	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			16,160.36100	14,591.374	24.36	0.1414	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			274,900.36100	285,111.374	24.36	0.8586	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			16,072.98060	14,512.425	24.38	0.1407	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			46,735.53500	43,489.165	22.43	0.2886	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			215,835.53500	224,829.165	22.43	0.7114	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			46,546.51090	43,313.317	22.45	0.2876	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			216,646.51090	225,653.317	22.45	0.7124	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			46,358.78230	43,138.301	22.46	0.2866	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			217,458.78230	226,478.301	22.46	0.7134	0.00	0	0
Total \$ / R MAXI 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 \$ / R MAXI												0.00	0	526
£ / R	On	27/10/2016	Foreign Exchange Future			16.97320		17.11030			0.0000	695,901.20	41	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.16870		17.31190			0.0000	10,146,701.70	591	53,303
£ / R	On	13/03/2017	Foreign Exchange Future			17.48310		17.62990			0.0000	0.00	0	5,767
£ / R	On	25/04/2017	Foreign Exchange Future			17.64450		17.79430			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.84960		18.00360			0.0000	0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			18.60730		18.76070			0.0000	0.00	0	0
Total £ / R Future												10,842,602.90	632	79,183
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			0.68420	0.229	44.86	0.0012	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			2,110.38420	2,247.029	44.86	0.9988	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			872.24150	766.972	20.31	0.6341	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			320.34150	358.272	20.31	0.3659	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			667.42800	576.008	20.77	0.5273	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			485.52800	537.308	20.77	0.4727	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			586.59070	503.591	21.05	0.4796	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,362.93840	5,500.616	34.39	0.9767	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			18.32030	14.070	34.39	0.0176	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,716.42030	5,855.370	34.39	0.9824	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,123.16000	4,263.175	29.09	0.9700	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			25.25740	19.656	34.39	0.0237	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,343.35740	5,480.956	34.39	0.9763	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.46780	0.310	34.39	0.0005	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,628.56780	9,771.610	34.39	0.9995	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			24.83840	19.316	34.39	0.0233	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,028.55800	1,114.784	22.26	0.6910	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			244.41450	200.108	22.95	0.2322	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,342.51450	1,441.408	22.95	0.7678	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			5.06860	3.695	34.39	0.0052	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,153.16860	7,294.995	34.39	0.9948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			25.06000	21.876	29.09	0.0300	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			0.00000	696.170	21.23	0.5475	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			414.99420	349.255	21.83	0.3644	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			853.09420	930.555	21.83	0.6356	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			25.04710	19.485	34.39	0.0235	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,353.14710	5,490.785	34.39	0.9765	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			340.45800	283.484	22.26	0.3090	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			574.69070	634.891	21.05	0.5204	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			398.99280	335.063	21.91	0.3528	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			887.09280	966.363	21.91	0.6472	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			103.35560	77.430	23.87	0.1049	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,181.45560	2,298.730	23.87	0.8951	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			0.00000	464.870	21.23	0.4525	232,435.10	500	500
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			38.39440	28.432	25.05	0.0287	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,168.49440	6,305.332	25.05	0.9713	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			38.90450	28.834	25.05	0.0291	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,149.00450	6,285.734	25.05	0.9709	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			38.64870	28.632	25.05	0.0289	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,158.74870	6,295.532	25.05	0.9711	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			83.28670	68.436	25.54	0.0541	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,268.98670	6,403.936	25.54	0.9459	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,036.40000	6,190.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,016.40000	6,170.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,026.40000	6,180.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			317.33940	289.418	23.12	0.1373	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,716.63940	6,842.118	23.12	0.8627	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			319.27650	291.224	23.12	0.1380	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,698.57650	6,823.924	23.12	0.8620	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			318.30660	290.320	23.12	0.1376	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,707.60660	6,833.020	23.12	0.8624	0.00	0	0
Total £ / R Option												232,435.10	500	19,055
Total £ / R												11,075,038.00	1,132	98,238
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13500		0.13670			0.0000	0.00	0	13,577
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13771		0.13947			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14097		0.14278			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14405		0.14590			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	13,577
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.53	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,329.60000	27,500.200	23.53	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.53	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,329.60000	28,500.200	23.53	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.53	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,329.60000	29,500.200	23.53	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			680.79830	615.399	21.12	0.4759	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			733.69830	843.999	21.12	0.5241	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			369.93440	331.552	22.55	0.2939	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,422.83440	1,560.152	22.55	0.7061	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			198.26400	173.984	23.71	0.1715	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,251.16400	2,402.584	23.71	0.8285	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			693.54530	650.353	22.23	0.3989	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,415.24530	1,553.853	22.23	0.6011	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			449.40700	420.420	23.28	0.2810	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,171.10700	2,323.920	23.28	0.7190	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			288.29220	267.000	24.05	0.1928	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,009.99220	3,170.500	24.05	0.8072	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,085.56390	1,021.412	23.34	0.4714	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,495.16390	1,616.012	23.34	0.5286	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			782.89160	734.786	24.20	0.3661	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,192.49160	2,329.386	24.20	0.6339	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			565.73480	528.468	24.95	0.2808	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,975.33480	3,123.068	24.95	0.7192	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	13,577
€ / R	On	28/10/2016	Foreign Exchange Future			15.14000		15.24650			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.25330		15.36350			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.32950		15.44180			0.0000	12,631,508.00	824	52,496
€ / R	On	13/03/2017	Foreign Exchange Future			15.64260		15.75910			0.0000	4,927,419.00	315	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.01290		16.13400			0.0000	0.00	0	77,642
€ / R	On	18/09/2017	Foreign Exchange Future			16.36360		16.48660			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.75500		16.87480			0.0000	0.00	0	0
Total € / R Future												17,558,927.00	1,139	138,672
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			24.39680	10.324	24.37	0.0623	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			527.89680	620.324	24.37	0.9377	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			112.82120	89.727	20.87	0.1743	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			989.32120	1,076.427	20.87	0.8257	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.94770	2.158	28.89	0.0041	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,644.34790	1,741.048	22.12	0.8736	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,563.38920	1,659.469	21.98	0.8621	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			95.19260	79.661	22.14	0.1252	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,653.39260	1,750.161	22.14	0.8748	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			94.16890	78.784	22.16	0.1240	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,662.36890	1,759.284	22.16	0.8760	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,215.63020	1,304.287	21.07	0.8024	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			105.18920	88.969	21.98	0.1379	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,361.14770	5,472.658	28.89	0.9959	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.65780	0.456	28.89	0.0010	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,458.85780	6,570.956	28.89	0.9990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			96.14790	80.548	22.12	0.1264	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			174.21640	148.298	20.84	0.2159	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,132.41640	1,218.798	20.84	0.7841	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			157.43020	133.787	21.07	0.1976	0.00	0	450
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,080.08680	3,184.490	22.78	0.8847	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			130.61990	118.381	22.75	0.1165	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,061.51990	3,165.781	22.75	0.8835	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			129.90110	117.733	22.77	0.1159	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,070.80110	3,175.133	22.77	0.8841	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			129.18680	117.090	22.78	0.1153	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			284.93590	268.065	22.54	0.1832	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,340.93590	3,445.165	22.54	0.8168	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			283.89340	267.100	22.56	0.1826	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,349.89340	3,454.200	22.56	0.8174	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			285.97960	269.035	22.53	0.1838	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,331.97960	3,436.135	22.53	0.8162	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,442.87390	3,545.390	22.36	0.7620	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			458.16460	437.761	22.37	0.2374	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,451.56460	3,554.160	22.37	0.7626	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			460.78800	440.224	22.35	0.2386	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,434.18800	3,536.624	22.35	0.7614	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			459.47390	438.990	22.36	0.2380	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,194.36290	2,273.671	20.74	0.5884	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,016.45270	976.090	20.75	0.4107	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,201.65270	2,281.090	20.75	0.5893	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,013.75810	973.516	20.76	0.4098	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,208.95810	2,288.516	20.76	0.5902	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,019.16290	978.671	20.74	0.4116	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												17,558,927.00	1,139	145,044
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.66890		10.76110			0.0000	18,307,832.40	1,716	11,869
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.82250		10.91820			0.0000	0.00	0	3,450
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.00510		11.10320			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.17480		11.27370			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.38230		11.47980			0.0000	0.00	0	0
Total AU\$ / R Future												18,307,832.40	1,716	15,410
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			309.01920	254.157	14.98	0.5174	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			207.91920	245.257	14.98	0.4826	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			303.54410	249.687	15.01	0.5110	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			212.44410	250.787	15.01	0.4890	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			298.13290	245.282	15.04	0.5047	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			217.03290	256.382	15.04	0.4953	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			128.23810	110.819	16.97	0.1867	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,160.03810	1,238.319	16.97	0.8133	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			126.86420	109.568	16.99	0.1848	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,168.66420	1,247.068	16.99	0.8152	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			129.62980	112.082	16.95	0.1885	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,151.42980	1,229.582	16.95	0.8115	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			252.44090	228.072	16.72	0.2687	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,219.24090	1,292.972	16.72	0.7313	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			256.28130	231.542	16.68	0.2723	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,203.08130	1,276.442	16.68	0.7277	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			254.35310	229.801	16.70	0.2705	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,211.15310	1,284.701	16.70	0.7295	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,269.83110	1,338.881	16.69	0.6769	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			371.26690	341.594	16.71	0.3215	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,277.56690	1,346.794	16.71	0.6785	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			369.01800	339.526	16.73	0.3198	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,285.31800	1,354.726	16.73	0.6802	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			373.53110	343.681	16.69	0.3231	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,033.72170	1,089.884	16.44	0.5614	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			640.28640	598.495	16.41	0.4422	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,020.48640	1,076.195	16.41	0.5578	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			636.89750	595.329	16.43	0.4404	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,027.09750	1,083.029	16.43	0.5596	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			633.52170	592.184	16.44	0.4386	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												18,307,832.40	1,716	15,410
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.52930		10.63210			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.71020		10.81550			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.92280		11.03280			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	5,806
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			9.06720	5.547	20.67	0.0184	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,886.96720	1,986.247	20.67	0.9816	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			8.90650	5.432	20.69	0.0180	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,896.80650	1,996.132	20.69	0.9820	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			8.74860	5.319	20.71	0.0177	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,906.64860	2,006.019	20.71	0.9823	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			60.61640	53.474	19.99	0.0912	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,975.11640	2,073.274	19.99	0.9088	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			60.01850	52.956	20.01	0.0904	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,984.51850	2,082.756	20.01	0.9096	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			59.42700	52.444	20.03	0.0896	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,993.92700	2,092.244	20.03	0.9104	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			342.40460	313.178	17.48	0.3320	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,039.60460	1,120.378	17.48	0.6680	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			339.95210	310.961	17.50	0.3300	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,047.15210	1,128.161	17.50	0.6700	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			337.51500	308.761	17.52	0.3281	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,054.71500	1,135.961	17.52	0.6719	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	5,806
CF CANDCO	On	19/12/2016	Foreign Exchange Future			486.05510		430.36590			0.0000	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.18510		14.27250			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.49240		14.58410			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.85640		14.95200			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,011
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			29.31020	25.942	24.18	0.0481	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,436.81020	2,520.842	24.18	0.9519	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			28.96790	25.656	24.20	0.0476	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,446.46790	2,530.556	24.20	0.9524	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			28.62970	25.373	24.22	0.0472	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,456.12970	2,540.273	24.22	0.9528	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,619.07510	2,695.506	22.83	0.8597	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			152.26480	137.073	22.84	0.1396	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,628.16480	2,704.673	22.84	0.8604	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			151.36050	136.246	22.86	0.1388	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,637.26050	2,713.846	22.86	0.8612	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			153.17510	137.906	22.83	0.1403	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			636.60410	598.386	20.77	0.3784	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,554.60410	1,611.986	20.77	0.6216	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			633.96470	595.883	20.79	0.3771	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,561.96470	1,619.483	20.79	0.6229	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			631.34230	593.388	20.80	0.3758	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,569.34230	1,626.988	20.80	0.6242	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,011
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06310		2.08280			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08590		2.10560			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.11380		2.13380			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			23.32320	18.107	22.29	0.0271	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,695.32320	3,887.107	22.29	0.9729	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			22.54780	17.276	22.56	0.0257	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,794.54780	3,986.276	22.56	0.9743	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			21.82860	16.506	22.82	0.0245	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,893.82860	4,085.506	22.82	0.9755	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,075.42430	4,256.046	21.21	0.9054	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			144.44070	126.500	21.02	0.1031	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,888.44070	4,067.500	21.02	0.8969	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	13/03/2017	Foreign Exchange Option	2.49	Call			137.76360	120.624	21.12	0.0987	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,981.76360	4,161.624	21.12	0.9013	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			131.42430	115.046	21.21	0.0946	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,051.41350	2,184.220	18.86	0.6417	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			846.64050	774.408	18.70	0.3788	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,908.64050	2,036.408	18.70	0.6212	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			817.08630	747.841	18.78	0.3685	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,979.08630	2,109.841	18.78	0.6315	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			789.41350	722.220	18.86	0.3583	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			2.05780		2.07710			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			672.76300	791.197	18.89	0.6550	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			310.58090	242.120	19.06	0.3174	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			739.58090	864.121	19.06	0.6826	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			280.18060	217.524	19.23	0.2914	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			809.18060	939.524	19.23	0.7086	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			343.76300	269.197	18.89	0.3450	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.06430		2.07950			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.10660		2.12230			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,132.40480	4,279.268	24.76	0.9703	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			28.30660	23.489	24.10	0.0319	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,933.30660	4,080.489	24.10	0.9681	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			27.83680	22.857	24.43	0.0308	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,032.83680	4,179.857	24.43	0.9692	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			27.40480	22.268	24.76	0.0297	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			393.70850	352.504	18.22	0.2596	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,970.70850	2,086.504	18.22	0.7404	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			434.68610	389.782	18.00	0.2827	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,811.68610	1,923.782	18.00	0.7173	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			413.66810	370.650	18.11	0.2709	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,890.66810	2,004.650	18.11	0.7291	0.00	0	0
Total DKK / 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 DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.81270		1.82750			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84380		1.85910			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.87980		1.89590			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			57.22720	46.917	25.26	0.0626	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,982.22720	3,119.917	25.26	0.9374	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			52.80430	43.405	25.43	0.0582	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,077.80430	3,216.405	25.43	0.9418	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			48.73980	40.178	25.60	0.0542	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,173.73980	3,313.178	25.60	0.9458	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			258.09950	230.446	23.52	0.1711	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,067.09950	3,192.446	23.52	0.8289	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			247.38350	220.708	23.65	0.1646	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,156.38350	3,282.708	23.65	0.8354	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			237.17690	211.448	23.77	0.1583	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,246.17690	3,373.448	23.77	0.8417	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			899.46940	831.998	20.47	0.4084	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,740.46940	1,833.998	20.47	0.5916	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			960.95910	889.830	20.24	0.4310	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,601.95910	1,691.830	20.24	0.5690	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			929.66220	860.379	20.35	0.4196	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,670.66220	1,762.379	20.35	0.5804	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.13750		0.13830			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13720		0.13850			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13750		0.13830			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.99560		10.12400			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.13170		10.26360			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.29200		10.42800			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			64.25250	45.444	18.13	0.1315	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			790.25250	899.844	18.13	0.8685	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			62.98850	44.519	18.16	0.1291	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			798.98850	908.919	18.16	0.8709	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			61.74970	43.612	18.19	0.1268	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
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			807.74970	918.012	18.19	0.8732	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			158.40380	130.792	17.55	0.2185	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			984.80380	1,089.092	17.55	0.7815	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			156.67180	129.343	17.57	0.2164	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			993.07180	1,097.643	17.57	0.7836	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			154.95960	127.912	17.59	0.2143	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,001.35960	1,106.212	17.59	0.7857	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			360.87050	316.673	17.11	0.3546	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			872.87050	964.673	17.11	0.6454	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			357.98130	314.212	17.13	0.3524	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			879.98130	972.211	17.13	0.6476	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			355.22780	311.771	17.14	0.3501	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			887.22780	979.771	17.14	0.6499	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31760		1.32120			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32910		1.33280			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34490		1.34890			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			788.00000	824.000		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			888.00000	924.000		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			988.00000	1,024.000		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			872.00000	909.000		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			972.00000	1,009.000		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			1,072.00000	1,109.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			411.00000	451.000		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			511.00000	551.000		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			311.00000	351.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.22150		1.22180			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22390		1.22410			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
QUANTO £On	19/06/2017	Foreign Exchange Future			1.22620		1.22650			0.0000	0.00	0	0
Total QUANTO £/\$ Future											0.00	0	0
Total QUANTO £ / \$											0.00	0	0
QUANTO €On	19/12/2016	Foreign Exchange Future			1.09070		1.08990			0.0000	32,721.00	30	122
QUANTO €On	13/03/2017	Foreign Exchange Future			1.09510		1.09420			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.10000		1.09910			0.0000	0.00	0	0
Total QUANTO € / \$ Future											32,721.00	30	122
Total QUANTO € / \$											32,721.00	30	122
RAIN	On 19/12/2016	Foreign Exchange Future			24,020.30000		24,229.34000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			10.08660		10.15590			0.0000	0.00	0	165
SGD / R	On 13/03/2017	Foreign Exchange Future			10.25470		10.32530			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	165
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			12.16750	8.759	20.73	0.0286	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,666.26750	1,732.159	20.73	0.9714	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			11.92640	8.567	20.75	0.0280	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,676.02640	1,741.967	20.75	0.9720	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			11.69050	8.379	20.76	0.0275	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,685.79050	1,751.779	20.76	0.9725	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			206.03650	187.064	17.74	0.2825	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			870.73650	922.364	17.74	0.7175	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			203.90290	185.111	17.76	0.2800	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			878.60290	930.411	17.76	0.7200	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			201.79000	183.182	17.79	0.2776	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			886.49000	938.482	17.79	0.7224	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	165
TRY / R	On 19/12/2016	Foreign Exchange Future			4.51630		4.54320			0.0000	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Future			4.51160		4.54290			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Call			4.60510	3.532	20.42	0.0264	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Put			751.40510	777.232	20.42	0.9736	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Call			4.44030	3.393	20.49	0.0254	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Put			761.24030	787.093	20.49	0.9746	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	5.31	Call			4.28230	3.261	20.57	0.0244	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			771.08230	796.961	20.57	0.9756	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			74.68160	66.763	16.68	0.2520	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			391.78160	415.163	16.68	0.7480	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			72.69450	64.972	16.73	0.2463	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			399.79450	423.372	16.73	0.7537	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			70.75940	63.229	16.77	0.2408	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			407.85940	431.629	16.77	0.7592	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.38340		1.40010			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34550		1.36350			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29270		1.32470			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												204,334,566.30	14,676	980,981
Total Options												232,435.10	500	2,443,032
Grand Total:												204,567,001.40	15,176	3,424,013