



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: 03/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/11/2016 Foreign Exchange Future			13.42200		13.44330			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.42130		13.45090			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.43270		13.46370			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.43550		13.46650			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.43820		13.46920			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.46900		13.49940			0.0000	0.00	0	6,970
\$ / R On 05/12/2016 Foreign Exchange Future			13.48860		13.51850			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			13.49140		13.52130			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.50810		13.53790			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.51080		13.54060			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			13.51360		13.54340			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.51640		13.54620			0.0000	0.00	0	94
\$ / R On 19/12/2016 Foreign Exchange Future			13.52750		13.55720			0.0000	701,752,590.00	51,876	412,970
\$ / R On 21/12/2016 Foreign Exchange Future			13.53310		13.56270			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			13.55530		13.58480			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			13.57200		13.60140			0.0000	0.00	0	2,000
\$ / R On 13/01/2017 Foreign Exchange Future			13.59620		13.62470			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			13.60910		13.63760			0.0000	0.00	0	0
\$ / R On 23/01/2017 Foreign Exchange Future			13.62190		13.65050			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.62710		13.65570			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.63220		13.66090			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	31/01/2017	Foreign Exchange Future			13.64250		13.67120			0.0000	0.00	0	74
\$ / R	On	13/03/2017	Foreign Exchange Future			13.75060		13.77940			0.0000	4,840,211.20	352	107,904
\$ / R	On	12/04/2017	Foreign Exchange Future			13.83000		13.85870			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			13.85390		13.88260			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.86450		13.89310			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.01020		14.03890			0.0000	7,705,610.00	550	150,987
\$ / R	On	12/07/2017	Foreign Exchange Future			14.07120		14.09980			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.09510		14.12370			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.25180		14.27970			0.0000	0.00	0	4,100
\$ / R	On	23/10/2017	Foreign Exchange Future			14.34490		14.37220			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.54260		14.57100			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			14.89290		14.92150			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.24310		15.27190			0.0000	0.00	0	70
Total \$ / R Future												714,298,411.20	52,778	692,572
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1.54350	1.005	40.30	0.0056	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,508.24350	1,529.005	40.30	0.9944	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			0.09580	0.068	54.28	0.0003	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,856.79580	2,878.068	54.28	0.9997	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			0.10370	0.082	55.97	0.0004	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,916.80370	2,938.082	55.97	0.9996	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			26.73700	24.652	27.67	0.1024	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			675.83700	703.352	27.67	0.8976	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			10.36970	10.833	30.07	0.0475	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			959.46970	989.533	30.07	0.9525	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			49.83210	45.905	26.59	0.1753	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			498.93210	524.605	26.59	0.8247	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			36.60740	33.379	27.05	0.1339	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			585.70740	612.079	27.05	0.8661	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			2.94820	3.943	33.26	0.0179	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			1,352.04820	1,382.643	33.26	0.9821	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			22.85990	21.433	28.07	0.0900	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			721.95990	750.133	28.07	0.9100	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			16.67920	16.252	28.87	0.0696	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			815.77920	844.952	28.87	0.9304	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			119.50620	112.315	25.23	0.3590	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			268.60620	291.015	25.23	0.6410	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			78.02510	72.731	25.91	0.2558	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			377.12510	401.431	25.91	0.7442	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			67.33880	62.551	26.14	0.2264	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			416.43880	441.251	26.14	0.7736	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			145.33570	130.848	21.99	0.3648	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			311.63570	328.148	21.99	0.6352	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			91.52960	79.993	22.71	0.2406	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			485.02960	504.493	22.71	0.7594	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			338.44640	311.831	20.22	0.6394	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	17/11/2016	Foreign Exchange Option	13.26	Put			129.24640	133.631	20.22	0.3606	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			2.13780	1.914	30.82	0.0073	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			2,132.93780	2,163.714	30.82	0.9927	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			1.38590	0.871	43.31	0.0026	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,622.18590	3,652.671	43.31	0.9974	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,702.06530	1,671.868	22.20	0.9894	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			2.66530	2.868	22.20	0.0106	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			282.02990	256.606	19.31	0.4919	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			282.62990	287.606	19.31	0.5081	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.03880	0.048	38.02	0.0001	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,900.63880	5,931.048	38.02	0.9999	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			239.35820	217.059	20.61	0.3882	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			470.85820	478.459	20.61	0.6118	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			299.84870	275.205	20.11	0.4592	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			378.54870	383.805	20.11	0.5408	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			105.00810	92.264	22.48	0.1897	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			933.70810	950.864	22.48	0.8103	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			73.67450	64.903	23.17	0.1307	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,285.77450	1,306.803	23.17	0.8693	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			125.72050	113.122	22.07	0.2097	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			955.12050	972.322	22.07	0.7903	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			962.68770	929.258	18.25	0.8693	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			59.28770	55.658	18.25	0.1307	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			954.18970	920.798	18.26	0.8664	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			60.78970	57.198	18.26	0.1336	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			945.72120	912.370	18.27	0.8635	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			62.32120	58.770	18.27	0.1365	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			235.39190	218.097	21.42	0.3452	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			639.19190	651.697	21.42	0.6548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,357.20000	13,327.500	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	27.82	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,768.41840	1,738.034	20.42	0.9726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.21840	10.534	20.42	0.0274	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,108.45110	1,076.563	18.66	0.8898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			51.25110	49.063	18.66	0.1102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			898.49350	867.421	18.78	0.8215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			91.29350	89.921	18.78	0.1785	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			711.33740	681.979	19.07	0.7328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			154.13740	154.479	19.07	0.2672	3,413,977.06	22,100	169,785
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			527.79940	501.560	19.53	0.6142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			260.59940	264.060	19.53	0.3858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			522.10940	495.998	19.54	0.6099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			264.90940	268.498	19.54	0.3901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,030.84970	999.138	18.71	0.8675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			63.64970	61.638	18.71	0.1325	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			499.77590	474.192	19.61	0.5930	0.00	0	2,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			282.57590	286.692	19.61	0.4070	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			494.30000	468.850	19.62	0.5888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			287.10000	291.350	19.62	0.4112	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			568.83300	541.726	19.42	0.6436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			231.63300	234.226	19.42	0.3564	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			426.97440	403.369	19.83	0.5339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			349.77440	355.869	19.83	0.4661	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			417.24820	393.940	19.86	0.5256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			360.04820	366.440	19.86	0.4744	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			516.46230	490.480	19.56	0.6057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			269.26230	272.980	19.56	0.3943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			332.86120	312.370	20.37	0.4447	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			475.66120	484.870	20.37	0.5553	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			314.52720	294.731	20.51	0.4256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			507.32720	517.231	20.51	0.5744	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			467.55660	442.797	19.70	0.5676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			310.35660	315.297	19.70	0.4324	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			235.92740	219.548	21.22	0.3380	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			678.72740	692.048	21.22	0.6620	207,614.46	300	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			222.59690	206.874	21.37	0.3221	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			715.39690	729.374	21.37	0.6779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			352.14330	330.958	20.22	0.4643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			444.94330	453.458	20.22	0.5357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			212.45070	197.245	21.48	0.3099	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			745.25070	759.745	21.48	0.6901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			209.98470	194.907	21.51	0.3069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			752.78470	767.406	21.51	0.6931	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			307.44960	287.934	20.57	0.4181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			520.24960	530.434	20.57	0.5819	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			191.22470	177.149	21.74	0.2837	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			814.02470	829.649	21.74	0.7163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			186.79530	172.963	21.79	0.2781	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			829.59530	845.463	21.79	0.7219	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			214.94450	199.612	21.45	0.3129	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			737.74450	752.112	21.45	0.6871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			176.15410	162.923	21.94	0.2646	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			868.95410	885.423	21.94	0.7354	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			166.06750	153.317	22.07	0.2515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			908.86750	925.817	22.07	0.7485	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			205.13510	190.311	21.57	0.3010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			767.93510	782.811	21.57	0.6990	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			158.40850	146.034	22.18	0.2415	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			941.20850	958.534	22.18	0.7585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			149.32520	137.409	22.31	0.2294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			982.12520	999.909	22.31	0.7706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			180.33840	166.868	21.88	0.2699	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	14.23	Put		853.13840	869.368	21.88	0.7301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		139.10620	127.725	22.47	0.2156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		1,031.90620	1,050.225	22.47	0.7844	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		131.12820	120.179	22.60	0.2047	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		1,073.92820	1,092.679	22.60	0.7953	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		160.29070	147.821	22.15	0.2440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		933.09070	950.321	22.15	0.7560	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		116.52880	106.407	22.87	0.1843	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		1,159.32880	1,178.907	22.87	0.8157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		112.48010	102.596	22.95	0.1785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		1,185.28010	1,205.096	22.95	0.8215	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		147.57220	135.746	22.34	0.2270	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		990.37220	1,008.246	22.34	0.7730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		104.80740	95.387	23.11	0.1675	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		1,237.60740	1,257.887	23.11	0.8325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		103.58250	94.236	23.13	0.1658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,246.38250	1,266.736	23.13	0.8342	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		129.58790	118.724	22.63	0.2025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		1,082.38790	1,101.224	22.63	0.7975	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		89.97760	81.498	23.45	0.1459	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		1,352.77760	1,373.998	23.45	0.8541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		85.86620	77.659	23.56	0.1398	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,388.66620	1,410.159	23.56	0.8602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		108.57370	98.924	23.03	0.1729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		1,211.37370	1,231.424	23.03	0.8271	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		74.40500	66.823	23.84	0.1224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,497.20500	1,519.323	23.84	0.8776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		72.63170	65.139	23.88	0.1197	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,515.43170	1,537.640	23.88	0.8803	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		92.10970	83.490	23.40	0.1490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,334.90970	1,355.990	23.40	0.8510	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		57.12020	50.479	24.31	0.0955	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,699.92020	1,722.979	24.31	0.9045	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		56.44130	49.841	24.33	0.0944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,709.24130	1,732.341	24.33	0.9056	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		80.96550	73.068	23.69	0.1324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,433.76550	1,455.568	23.69	0.8676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		45.02240	39.162	24.74	0.0760	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,887.82240	1,911.662	24.74	0.9240	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		40.96630	35.398	24.91	0.0693	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,963.76630	1,987.898	24.91	0.9307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		64.39590	57.337	24.09	0.1070	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,607.19590	1,629.837	24.09	0.8930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		36.86070	31.608	25.10	0.0626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		2,049.66070	2,074.108	25.10	0.9374	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		32.42890	27.542	25.33	0.0551	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	15.68	Put			2,155.22890	2,180.041	25.33	0.9449	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			51.91710	45.597	24.48	0.0872	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,774.71710	1,798.097	24.48	0.9128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			27.91440	23.431	25.61	0.0475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,280.71440	2,305.930	25.61	0.9525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			26.66540	22.300	25.70	0.0454	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,319.46540	2,344.800	25.70	0.9546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			40.01360	34.517	24.95	0.0678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,982.81360	2,007.017	24.95	0.9322	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			22.49360	18.547	26.02	0.0383	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,465.29360	2,491.047	26.02	0.9617	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			19.88720	16.224	26.25	0.0338	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,572.68720	2,598.724	26.25	0.9662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			28.23690	23.723	25.59	0.0481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,271.03690	2,296.223	25.59	0.9519	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			15.53480	12.698	26.66	0.0269	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,768.33480	2,795.198	26.66	0.9731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			13.50630	11.327	26.82	0.0241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,856.30630	2,883.827	26.82	0.9759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			26.36280	22.026	25.72	0.0449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,329.16280	2,354.526	25.72	0.9551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			11.00910	9.612	27.05	0.0207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,983.80910	3,012.112	27.05	0.9793	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			10.66580	9.373	27.09	0.0202	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			3,003.46580	3,031.873	27.09	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			17.99980	14.555	26.44	0.0305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,660.79980	2,687.055	26.44	0.9695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			7.61890	7.213	27.46	0.0158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,210.41890	3,239.713	27.46	0.9842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			7.49670	7.125	27.48	0.0156	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,220.29670	3,249.625	27.48	0.9844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			12.10240	10.367	26.94	0.0222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,924.90240	2,952.867	26.94	0.9778	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			5.96780	5.996	27.73	0.0133	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,358.76780	3,388.496	27.73	0.9867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			5.58840	5.710	27.80	0.0127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,398.38840	3,428.210	27.80	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			8.52930	7.868	27.34	0.0172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,141.32930	3,170.368	27.34	0.9828	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			5.14640	5.372	27.89	0.0120	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,447.94640	3,477.872	27.89	0.9880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			2.67580	3.369	28.59	0.0077	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,835.47580	3,865.869	28.59	0.9923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			6.80090	6.615	27.59	0.0146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,279.60090	3,309.115	27.59	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			2.17980	2.928	28.80	0.0067	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,954.97980	3,985.428	28.80	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			1.67140	2.380	28.96	0.0055	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,104.47140	4,134.880	28.96	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			5.49730	5.641	27.82	0.0125	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,408.29730	3,438.141	27.82	0.9875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			1.49540	2.145	28.96	0.0050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,164.29540	4,194.645	28.96	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			0.88190	1.313	28.96	0.0032	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,443.68190	4,473.813	28.96	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			2.21750	2.962	28.79	0.0068	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,945.01750	3,975.462	28.79	0.9932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			0.78620	1.180	28.96	0.0029	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,503.58620	4,533.680	28.96	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			0.72790	1.098	28.96	0.0027	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,543.52790	4,573.598	28.96	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			1.58110	2.260	28.96	0.0053	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,134.38110	4,164.760	28.96	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.39720	0.626	28.96	0.0016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,853.19720	4,883.126	28.96	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.36700	0.581	28.96	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,893.16700	4,923.081	28.96	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			0.83270	1.245	28.96	0.0030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,473.63270	4,503.745	28.96	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.12530	0.214	28.96	0.0006	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,422.92530	5,452.714	28.96	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.12020	0.206	28.96	0.0006	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,442.92020	5,472.706	28.96	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.70040	1.060	28.96	0.0026	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,563.50040	4,593.560	28.96	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.07130	0.127	28.96	0.0004	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,692.87130	5,722.627	28.96	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.02720	0.052	28.96	0.0002	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,142.82720	6,172.552	28.96	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.15080	0.255	28.96	0.0007	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,332.95080	5,362.755	28.96	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.02140	0.042	28.96	0.0001	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,252.82140	6,282.542	28.96	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.01580	0.031	28.96	0.0001	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,392.81580	6,422.531	28.96	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.08800	0.154	28.96	0.0004	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,592.88800	5,622.654	28.96	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.00990	0.020	28.96	0.0001	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,602.80990	6,632.520	28.96	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.00720	0.015	28.96	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,742.80720	6,772.515	28.96	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.02440	0.047	28.96	0.0001	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,192.82440	6,222.547	28.96	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00230	0.005	28.96	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,242.80230	7,272.505	28.96	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00180	0.004	28.96	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,342.80180	7,372.504	28.96	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.01180	0.024	28.96	0.0001	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,522.81180	6,552.524	28.96	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00080	0.002	28.96	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,682.80080	7,712.502	28.96	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00070	0.002	28.96	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,742.80070	7,772.502	28.96	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.00630	0.014	28.96	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,802.80630	6,832.513	28.96	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	28.96	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,452.80000	9,482.500	28.96	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	28.96	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,382.80000	13,412.500	28.96	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00150	0.004	28.96	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,442.80150	7,472.503	28.96	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			192.70140	179.096	21.77	0.2813	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			840.00140	855.996	21.77	0.7187	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			168.73520	157.357	21.95	0.2393	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			1,043.93520	1,062.057	21.95	0.7607	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			268.56420	253.910	20.74	0.3432	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			767.16420	781.910	20.74	0.6568	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			347.24070	334.124	20.26	0.4041	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			672.54070	687.924	20.26	0.5959	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			45.92760	43.226	25.35	0.0675	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,591.22760	2,617.026	25.35	0.9325	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			270.99530	262.015	20.95	0.3243	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			913.39530	932.915	20.95	0.6757	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			347.47640	338.220	20.33	0.3887	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			756.97640	776.320	20.33	0.6113	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,660.55710	335.256	20.45	0.3817	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			2,104.85710	808.156	20.45	0.6183	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			1,070.63020	74.719	24.41	0.1036	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			3,304.93020	2,337.619	24.41	0.8964	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			452.31490	441.935	19.76	0.4679	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			591.41490	609.735	19.76	0.5321	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			269.91770	264.594	21.18	0.3114	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			1,019.01770	1,042.394	21.18	0.6886	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			402.04650	394.443	20.10	0.4221	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			710.84650	731.943	20.10	0.5779	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			643.70190	633.685	19.36	0.5232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			614.30190	633.085	19.36	0.4768	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			510.64570	503.852	20.04	0.4404	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			831.24570	853.252	20.04	0.5596	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			418.85510	413.919	20.62	0.3770	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,039.45510	1,063.319	20.62	0.6230	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			356.04910	352.598	21.14	0.3303	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,226.64910	1,251.999	21.14	0.6697	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			760.31210	747.956	18.95	0.5867	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			480.91210	497.356	18.95	0.4133	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			229.84680	228.304	22.51	0.2275	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,790.44680	1,817.704	22.51	0.7725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			228.35600	226.838	22.52	0.2262	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,798.95600	1,826.238	22.52	0.7738	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			447.42630	441.913	20.43	0.3973	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			968.02630	991.313	20.43	0.6027	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			209.89970	208.695	22.74	0.2104	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,910.49970	1,938.095	22.74	0.7896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			182.27240	181.518	23.12	0.1862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,102.87240	2,130.919	23.12	0.8138	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			246.96080	245.116	22.32	0.2418	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,697.56080	1,724.516	22.32	0.7582	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			171.06380	170.487	23.29	0.1761	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,191.66380	2,219.887	23.29	0.8239	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			131.74420	131.737	24.00	0.1397	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,572.34420	2,601.137	24.00	0.8603	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			226.87570	225.384	22.54	0.2250	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,807.47570	1,834.784	22.54	0.7750	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			90.39270	91.554	25.88	0.0974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,310.99270	3,340.954	25.88	0.9026	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			80.96740	82.085	26.75	0.0866	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,611.56740	3,641.485	26.75	0.9134	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			177.69330	177.013	23.18	0.1821	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,138.29330	2,166.413	23.18	0.8179	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			45.95110	45.652	28.41	0.0499	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,706.55110	4,735.052	28.41	0.9501	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			29.78440	29.638	28.41	0.0342	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,250.38440	5,279.038	28.41	0.9658	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			99.52120	100.708	25.17	0.1078	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,070.12120	3,100.108	25.17	0.8922	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			4.71350	4.728	28.41	0.0066	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,465.31350	7,494.128	28.41	0.9934	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			4.03830	4.054	28.41	0.0057	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,644.63830	7,673.454	28.41	0.9943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			46.30300	46.001	28.41	0.0502	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,696.90300	4,725.401	28.41	0.9498	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,416.02050	1,392.936	17.89	0.8280	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			136.62050	142.336	17.89	0.1720	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,048.90790	1,030.128	18.20	0.7161	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	13.00	Put			269.50790	279.528	18.20	0.2839	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			22.04200	21.960	28.41	0.0262	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,622.64200	5,651.360	28.41	0.9738	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,666.05700	1,641.806	17.90	0.8797	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			86.65700	91.206	17.90	0.1203	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			131.15520	131.196	25.22	0.1231	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,292.45520	3,321.196	25.22	0.8769	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			668.69850	660.170	19.60	0.4993	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			759.99850	780.170	19.60	0.5007	0.00	0	1,000
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			570.67370	564.687	20.20	0.4337	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			998.07370	1,020.787	20.20	0.5663	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			168.30820	169.997	24.14	0.1525	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,945.20820	2,975.497	24.14	0.8475	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			774.01540	764.254	19.27	0.5404	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			680.91540	699.754	19.27	0.4596	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			654.62730	647.285	19.79	0.4779	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			861.52730	882.785	19.79	0.5221	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			388.79790	386.204	21.54	0.3143	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,555.69790	1,581.705	21.54	0.6857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			829.13740	819.571	19.61	0.5126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			900.23740	919.371	19.61	0.4874	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			802.40260	793.248	19.72	0.5003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			943.50260	963.048	19.72	0.4997	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			783.84700	774.981	19.80	0.4915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			974.94700	994.781	19.80	0.5085	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			691.11110	683.696	20.22	0.4462	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,152.21110	1,173.496	20.22	0.5538	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			578.06430	572.700	20.85	0.3869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,429.16430	1,452.500	20.85	0.6131	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			442.11520	438.401	21.84	0.3088	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,903.21520	1,928.201	21.84	0.6912	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			440.13370	436.447	21.85	0.3077	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,911.23370	1,936.247	21.85	0.6923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			438.15830	434.503	21.87	0.3065	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,919.25830	1,944.303	21.87	0.6935	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			436.19300	432.573	21.88	0.3054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,927.29300	1,952.373	21.88	0.6946	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			390.19630	387.324	22.24	0.2779	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,131.29630	2,157.124	22.24	0.7221	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			376.67420	374.018	22.35	0.2697	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,197.77420	2,223.818	22.35	0.7303	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			354.30570	352.004	22.55	0.2559	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,315.40570	2,341.805	22.55	0.7441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			339.27610	337.217	22.69	0.2464	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,400.37610	2,427.017	22.69	0.7536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			316.77400	315.068	22.91	0.2322	0.00	0	2,850

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,537.87400	2,564.868	22.91	0.7678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		260.34040	259.495	23.58	0.1952	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,951.44040	2,979.295	23.58	0.8048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		178.32290	179.770	26.39	0.1334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,189.42290	4,219.570	26.39	0.8666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		174.17850	175.680	26.60	0.1300	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,285.27850	4,315.480	26.60	0.8700	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		138.16580	137.515	26.71	0.1057	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,749.26580	4,777.315	26.71	0.8943	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		945.32710	933.913	19.17	0.5640	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		736.42710	753.713	19.17	0.4360	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		927.78620	916.658	19.24	0.5565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		758.88620	776.458	19.24	0.4435	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		78.23880	78.026	26.71	0.0654	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,749.33880	5,777.826	26.71	0.9346	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,398.10180	1,378.820	18.12	0.7238	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		359.20180	368.620	18.12	0.2762	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		967.89450	956.816	19.33	0.5533	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		818.09450	835.616	19.33	0.4467	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		214.23880	215.819	25.93	0.1509	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,094.43880	4,124.619	25.93	0.8491	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		759.54230	753.113	20.09	0.4575	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,195.84230	1,218.013	20.09	0.5425	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		358.40170	359.170	23.89	0.2186	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,458.70170	3,487.370	23.89	0.7814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		357.53660	358.317	23.91	0.2181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,467.83660	3,496.517	23.91	0.7819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		0.00000	396.878	23.24	0.2410	198,439.20	500	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		0.00000	3,145.078	23.24	0.7590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		394.05980	393.159	23.28	0.2390	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,144.35980	3,171.359	23.28	0.7610	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	26.07	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,720.30000	985,748.200	26.07	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,018.66600	1,009.408	19.61	0.5262	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,058.96600	1,077.608	19.61	0.4738	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		484.15030	482.024	22.46	0.2865	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,604.45030	2,630.224	22.46	0.7135	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		311.15550	312.674	25.04	0.1894	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,031.45550	4,060.874	25.04	0.8106	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,261.53510	1,248.995	18.75	0.6149	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		731.83510	747.195	18.75	0.3851	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,256.78790	1,244.313	18.76	0.6133	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		737.08790	752.513	18.76	0.3867	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		359.27460	360.027	23.87	0.2192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,449.57460	3,478.227	23.87	0.7808	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,854.92120	1,833.647	17.67	0.7753	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	12.75	Put			325.22120	331.847	17.67	0.2247	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,690.54410	1,671.031	17.97	0.7360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			410.84410	419.231	17.97	0.2640	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			424.21290	422.908	22.98	0.2552	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,944.51290	2,971.108	22.98	0.7448	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			0.00000	1,429.492	18.32	0.6720	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			0.00000	577.692	18.32	0.3280	288,845.95	500	500
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,057.46140	1,048.016	19.46	0.5411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			997.76140	1,016.216	19.46	0.4589	0.00	0	110
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			943.90370	936.471	20.19	0.4756	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,381.70370	1,401.571	20.19	0.5244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			561.01150	558.136	23.37	0.2820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,290.01150	3,315.536	23.37	0.7180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			559.58440	556.726	23.39	0.2813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,298.58440	3,324.126	23.39	0.7187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			798.24770	793.093	21.79	0.3829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,227.24770	2,250.493	21.79	0.6171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			562.44370	559.556	23.36	0.2826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,281.44370	3,306.956	23.36	0.7174	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			766.79210	762.817	23.49	0.3269	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,345.29210	3,369.917	23.49	0.6731	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			765.14040	761.178	23.51	0.3263	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,353.64040	3,378.278	23.51	0.6737	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			768.44270	764.461	23.48	0.3275	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,336.94270	3,361.561	23.48	0.6725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,396.15720	3,420.350	23.54	0.6356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			976.20760	971.621	23.55	0.3638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,404.30760	3,428.521	23.55	0.6362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			974.35600	969.790	23.56	0.3632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,412.45600	3,436.690	23.56	0.6368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,352.00740	2,333.369	18.97	0.7193	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			720.10740	730.269	18.97	0.2807	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			978.05720	973.450	23.54	0.3644	0.00	0	0
Total \$ / R Option												4,108,876.67	23,400	2,394,478
Total \$ / R												718,407,287.87	76,178	3,087,050
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.52750		13.55720			0.0000	311,132.50	23	361
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.75060		13.77940			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.01020		14.03890			0.0000	0.00	0	56
Total \$ / R MAXI Future												311,132.50	23	508
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			7,351.23620	6,597.581	23.86	0.1211	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			150,631.23620	152,847.581	23.86	0.8789	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			7,263.17120	6,513.951	23.88	0.1197	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			151,543.17120	153,763.951	23.88	0.8803	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			7,176.18650	6,431.290	23.90	0.1184	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			152,456.18650	154,681.290	23.90	0.8816	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			331,099.26840	334,095.431	25.88	0.9026	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			9,005.85930	9,121.827	25.91	0.0970	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			332,065.85930	335,061.827	25.91	0.9030	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			9,072.89790	9,189.113	25.85	0.0978	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			330,132.89790	333,129.113	25.85	0.9022	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			9,039.26840	9,155.431	25.88	0.0974	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			30,233.46480	30,085.274	23.07	0.2229	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			263,343.46480	266,065.274	23.07	0.7771	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			30,106.10300	29,959.813	23.08	0.2220	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			264,216.10300	266,939.813	23.08	0.7780	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			29,979.38730	29,834.987	23.10	0.2212	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			265,089.38730	267,814.987	23.10	0.7788	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												311,132.50	23	508
£ / R	On	02/12/2016	Foreign Exchange Future			16.78470		16.62280			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			16.83760		16.67610			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			16.85350		16.69180			0.0000	226,544,747.00	13,442	51,289
£ / R	On	31/01/2017	Foreign Exchange Future			17.01520		16.84960			0.0000	0.00	0	2
£ / R	On	13/03/2017	Foreign Exchange Future			17.16340		16.99610			0.0000	2,008,117.80	117	8,276
£ / R	On	25/04/2017	Foreign Exchange Future			17.32110		17.15220			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.52120		17.35070			0.0000	876,060.00	50	20,028
£ / R	On	18/12/2017	Foreign Exchange Future			18.25290		18.07650			0.0000	0.00	0	0
Total £ / R Future												229,428,924.80	13,609	79,717
£ / R	On	02/12/2016	Foreign Exchange Option		17.02	Call		248.32010	305.228	21.69	0.4219	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option		17.02	Put		645.52010	540.528	21.69	0.5781	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option		16.70	Call		456.98660	536.609	20.48	0.5607	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option		16.70	Put		480.88660	399.009	20.48	0.4393	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		15.89	Call		959.04720	1,082.021	19.13	0.8162	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		15.89	Put		157.24720	118.521	19.13	0.1838	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option		22.64	Call		4.38990	5.397	33.87	0.0083	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		22.64	Put		5,952.58990	5,791.897	33.87	0.9917	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		19.39	Call		31.20230	38.428	24.91	0.0616	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option		19.39	Put		2,729.40230	2,574.928	24.91	0.9384	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		24.46	Call		0.51970	0.655	33.87	0.0012	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option		24.46	Put		7,768.71970	7,607.155	33.87	0.9988	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		26.94	Call		0.02170	0.028	33.87	0.0001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		26.94	Put		10,248.22170	10,086.528	33.87	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		17.80	Call		167.54840	199.248	22.31	0.2577	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		17.80	Put		1,275.74840	1,145.748	22.31	0.7423	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option		22.65	Call		4.34110	5.338	33.87	0.0082	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		22.65	Put		5,962.54110	5,801.838	33.87	0.9918	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	23.01	Call			2.89060	3.573	33.87	0.0057	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,321.09060	6,160.073	33.87	0.9943	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			274.27900	323.008	21.33	0.3793	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			882.47900	769.508	21.33	0.6207	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			12.40370	12.676	31.64	0.0190	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,730.60370	4,569.176	31.64	0.9810	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			4.43920	5.456	33.87	0.0084	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,942.63920	5,781.957	33.87	0.9916	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			176.18070	209.434	22.22	0.2684	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			1,234.38070	1,105.934	22.22	0.7316	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			136.93280	163.000	22.66	0.2183	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,445.13280	1,309.500	22.66	0.7817	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			90.05270	107.503	23.38	0.1532	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,808.25270	1,664.003	23.38	0.8468	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			455.88170	531.579	20.31	0.5451	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			524.08170	438.079	20.31	0.4549	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			322.78900	378.831	20.99	0.4282	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			760.98900	655.331	20.99	0.5718	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			248.98990	293.759	21.53	0.3523	0.00	0	500
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			957.18990	840.259	21.53	0.6477	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			665.30990	744.880	19.92	0.5566	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			675.70990	589.680	19.92	0.4434	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			11.08250	11.176	23.88	0.0136	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,764.98250	6,597.776	23.88	0.9864	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			10.99190	11.082	23.88	0.0135	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,774.89190	6,607.682	23.88	0.9865	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			11.17370	11.270	23.88	0.0137	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,755.07370	6,587.870	23.88	0.9863	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			38.52730	44.008	25.45	0.0384	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,866.32730	6,702.908	25.45	0.9616	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			6,679.30000	6,508.800		1.0000	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			6,689.30000	6,518.800		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			6,669.30000	6,498.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			207.65510	226.832	22.94	0.1157	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,281.15510	7,123.932	22.94	0.8843	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			206.96060	226.084	22.94	0.1154	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,290.46060	7,133.184	22.94	0.8846	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			208.35170	227.582	22.94	0.1160	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,271.85170	7,114.682	22.94	0.8840	0.00	0	0
Total £ / R Option												0.00	0	20,761
Total £ / R												229,428,924.80	13,609	100,478

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13144		0.13160			0.0000	269,051.54	2,047	14,596
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13412		0.13427			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13728		0.13742			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14025		0.14038			0.0000	0.00	0	0
Total ¥ / R Future												269,051.54	2,047	14,596
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.30	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,840.10000	27,856.300	27.30	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.30	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,840.10000	28,856.300	27.30	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.30	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,840.10000	29,856.300	27.30	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			437.18920	439.562	21.30	0.3920	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,010.68920	1,027.762	21.30	0.6080	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			218.60580	222.466	22.79	0.2252	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,792.10580	1,810.666	22.79	0.7748	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			106.60940	109.936	24.00	0.1229	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,680.10940	2,698.136	24.00	0.8771	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			494.80780	495.333	22.26	0.3388	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,753.20780	1,767.433	22.26	0.6612	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			304.99530	307.007	23.23	0.2289	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,563.39530	2,579.106	23.23	0.7711	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			184.87100	187.322	23.98	0.1507	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,443.27100	3,459.422	23.98	0.8493	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			822.82460	821.987	23.13	0.4198	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,785.02460	1,796.487	23.13	0.5802	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			574.38930	574.540	23.95	0.3169	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,536.58930	2,549.040	23.95	0.6831	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			395.15890	395.929	24.53	0.2346	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,357.35890	3,370.429	24.53	0.7654	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												269,051.54	2,047	14,596
€ / R	On	25/11/2016	Foreign Exchange Future			14.92190		14.99720			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			14.93220		15.00740			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.01530		15.09170			0.0000	50,376,331.50	3,355	54,088
€ / R	On	13/03/2017	Foreign Exchange Future			15.32360		15.39910			0.0000	3,049,396.40	199	27,113
€ / R	On	19/06/2017	Foreign Exchange Future			15.68300		15.75960			0.0000	0.00	0	77,407
€ / R	On	18/09/2017	Foreign Exchange Future			16.02030		16.09800			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.40240		16.48140			0.0000	0.00	0	0
Total € / R Future												53,425,727.90	3,554	159,142
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			215.32870	188.552	21.12	0.3659	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			428.12870	476.652	21.12	0.6341	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	28/11/2016	Foreign Exchange Option	16.24	Call		45.11620	36.726	23.32	0.0893	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put		1,277.71620	1,344.526	23.32	0.9107	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,402.78980	1,467.700	22.31	0.8586	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		84.39340	73.941	22.55	0.1276	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,492.69340	1,558.641	22.55	0.8724	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		51.32190	43.221	23.05	0.0801	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,859.62190	1,927.921	23.05	0.9199	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,953.39240	2,022.412	23.17	0.9289	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		44.51130	37.201	23.19	0.0702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,962.81130	2,031.901	23.19	0.9298	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		1.00650	1.051	31.59	0.0022	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,709.30650	5,785.751	31.59	0.9978	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		94.48980	83.000	22.31	0.1414	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.18580	0.201	31.59	0.0005	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,808.48580	6,884.901	31.59	0.9995	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		45.68080	38.232	23.16	0.0719	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,943.98080	2,012.931	23.16	0.9281	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		45.09240	37.712	23.17	0.0711	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		218.96900	234.342	17.47	0.2372	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		385.39430	410.986	17.83	0.3520	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		230.54660	213.888	21.50	0.2054	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,001.44660	2,060.288	21.50	0.7946	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		96.22210	89.953	23.91	0.0933	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,387.12210	3,456.353	23.91	0.9067	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		1,318.06900	1,257.942	17.47	0.7628	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		95.80580	89.552	23.93	0.0929	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,396.70580	3,465.952	23.93	0.9071	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		95.39050	89.155	23.95	0.0925	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,406.29050	3,475.555	23.95	0.9075	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		984.49430	934.586	17.83	0.6480	0.00	0	500
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		233.10200	222.622	23.37	0.1586	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,663.50200	3,729.622	23.37	0.8414	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,896.90060	1,830.499	17.34	0.7994	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		247.30060	257.499	17.34	0.2006	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		232.55510	222.106	23.40	0.1582	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,672.95510	3,739.106	23.40	0.8418	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		743.21880	707.935	19.27	0.4360	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,243.61880	1,284.935	19.27	0.5640	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		233.64850	223.141	23.35	0.1591	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,654.04850	3,720.141	23.35	0.8409	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,762.97720	3,833.674	23.01	0.7886	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		382.24480	375.149	22.96	0.2122	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,744.24480	3,814.849	22.96	0.7878	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		381.60950	374.560	22.99	0.2118	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,753.60950	3,824.260	22.99	0.7882	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		380.97720	373.974	23.01	0.2114	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	18.07	Put			2,442.66610	2,493.430	20.86	0.6283	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			858.74470	830.305	20.84	0.3734	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,427.34470	2,477.905	20.84	0.6266	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			856.40150	828.061	20.85	0.3725	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,435.00150	2,485.661	20.85	0.6275	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			854.06610	825.830	20.86	0.3717	0.00	0	0
Total € / R Option												0.00	0	8,872
Total € / R												53,425,727.90	3,554	168,014
AUS / R	On	19/12/2016	Foreign Exchange Future			10.37230		10.38950			0.0000	1,203,186.80	116	13,011
AUS / R	On	13/03/2017	Foreign Exchange Future			10.52230		10.53900			0.0000	0.00	0	11,024
AUS / R	On	19/06/2017	Foreign Exchange Future			10.69660		10.71420			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			10.85860		10.87640			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.05760		11.07610			0.0000	0.00	0	0
Total AU\$ / R Future												1,203,186.80	116	24,126
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			115.08510	111.200	15.22	0.3158	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			385.58510	398.900	15.22	0.6842	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			112.42750	108.627	15.24	0.3100	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			392.92750	406.327	15.24	0.6900	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			109.82450	106.106	15.27	0.3043	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			400.32450	413.806	15.27	0.6957	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			59.54990	60.770	17.23	0.1194	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,460.54990	1,478.470	17.23	0.8806	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			58.81320	60.028	17.25	0.1181	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,469.81320	1,487.728	17.25	0.8819	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			58.08750	59.296	17.27	0.1168	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,479.08750	1,496.996	17.27	0.8832	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			152.10650	153.457	17.00	0.2028	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,507.90650	1,526.857	17.00	0.7972	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			154.68320	156.024	16.97	0.2058	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,490.48320	1,509.424	16.97	0.7942	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			153.38770	154.735	16.99	0.2043	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,499.18770	1,518.135	16.99	0.7957	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,549.64670	1,566.992	17.08	0.7370	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			254.37350	253.938	17.09	0.2615	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,557.97350	1,575.338	17.09	0.7385	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			252.70910	252.294	17.11	0.2601	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,566.30910	1,583.694	17.11	0.7399	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			256.04670	255.592	17.08	0.2630	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,271.39080	1,286.806	16.73	0.6239	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			472.51240	469.356	16.70	0.3794	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,256.41240	1,271.756	16.70	0.6206	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			469.99180	466.873	16.72	0.3777	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,263.89180	1,279.274	16.72	0.6223	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	18/12/2017	Foreign Exchange Option	11.88	Call			467.49080	464.406	16.73	0.3761	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,203,186.80	116	24,126
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.10850		10.11480			0.0000	586,293.00	58	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.28340		10.28860			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.48610		10.49140			0.0000	0.00	0	0
Total CAD/ R Future												586,293.00	58	5,806
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			2.31150	2.723	25.03	0.0093	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,397.51150	2,404.223	25.03	0.9907	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.30530	2.715	25.10	0.0092	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,407.50530	2,414.215	25.10	0.9908	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.29920	2.708	25.17	0.0092	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,417.49920	2,424.208	25.17	0.9908	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			24.74630	23.954	20.67	0.0476	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,466.14630	2,470.554	20.67	0.9524	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			24.49000	23.656	20.68	0.0471	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,475.89000	2,480.256	20.68	0.9529	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			24.23680	23.362	20.69	0.0466	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,485.63680	2,489.962	20.69	0.9534	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			195.83800	199.994	18.26	0.2405	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,434.43800	1,443.894	18.26	0.7595	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			194.28780	198.431	18.27	0.2389	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,442.88780	1,452.331	18.27	0.7611	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			192.75080	196.879	18.29	0.2373	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,451.35080	1,460.779	18.29	0.7627	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												586,293.00	58	5,806
CF CANDCO	On	19/12/2016	Foreign Exchange Future			834.79050		825.92440			0.0000	0.00	0	20,000
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			13.91260		14.00670			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.21500		14.30870			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.57060		14.66590			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	Put			2,689.36530	2,781.499	26.32	0.9709	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			15.90450	13.961	26.35	0.0288	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,699.20450	2,791.361	26.35	0.9712	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
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			15.74570	13.828	26.38	0.0285	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,709.04570	2,801.228	26.38	0.9715	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			16.06530	14.099	26.32	0.0291	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			104.26500	97.292	23.44	0.1078	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,865.56500	2,952.292	23.44	0.8922	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			105.60050	99.020	23.44	0.1094	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,846.90050	2,934.020	23.44	0.8906	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			104.92960	98.153	23.44	0.1086	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,856.22960	2,943.153	23.44	0.8914	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			515.00640	487.965	21.02	0.3332	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,719.10640	1,787.365	21.02	0.6668	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			512.77440	485.842	21.04	0.3320	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,726.87440	1,795.242	21.04	0.6680	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			510.55350	483.734	21.05	0.3308	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,734.65350	1,803.134	21.05	0.6692	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			1.99180		1.99770			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.01310		2.01820			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.03900		2.04410			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			6.38260	7.116	25.29	0.0119	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,529.38260	4,589.116	25.29	0.9881	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			6.25030	6.968	25.64	0.0115	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,629.25030	4,688.968	25.64	0.9885	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			6.12840	6.831	26.00	0.0112	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,729.12840	4,788.832	26.00	0.9888	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,891.76880	4,936.047	22.45	0.9394	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			78.84360	72.708	22.18	0.0656	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,696.84360	4,741.708	22.18	0.9344	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			76.24250	69.804	22.32	0.0630	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,794.24250	4,838.804	22.32	0.9370	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			73.76880	67.047	22.45	0.0606	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,490.11240	2,532.673	19.09	0.7081	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			511.92830	503.901	19.18	0.2830	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,570.92830	2,613.901	19.18	0.7170	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			492.86530	485.143	19.26	0.2742	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,651.86530	2,695.143	19.26	0.7258	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			531.11240	522.673	19.09	0.2919	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10

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	28/11/2016	Foreign Exchange Future			1.98650		1.99260			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	Call			81.27060	70.671	20.40	0.1350	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,255.27060	1,305.671	20.40	0.8650	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			70.35440	60.797	20.56	0.1186	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,344.35440	1,395.797	20.56	0.8814	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			60.83750	52.235	20.72	0.1039	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,434.83750	1,487.235	20.72	0.8961	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			2.02340		2.03320			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.06500		2.07480			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			13.86810	12.845	27.39	0.0185	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,581.86810	4,678.845	27.39	0.9815	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			14.54880	13.446	26.67	0.0198	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,382.54880	4,479.446	26.67	0.9802	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			14.19590	13.134	27.03	0.0191	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,482.19590	4,579.134	27.03	0.9809	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			258.18280	246.387	18.64	0.2019	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,310.18280	2,396.387	18.64	0.7981	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			291.37020	278.125	18.51	0.2231	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,143.37020	2,228.125	18.51	0.7769	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			274.30210	261.800	18.57	0.2123	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,226.30210	2,311.800	18.57	0.7877	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.74490		1.74870			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.77500		1.77880			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.80940		1.81310			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	19,930
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			13.30290	11.089	25.97	0.0194	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,726.30290	3,762.089	25.97	0.9806	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			12.24340	10.485	26.28	0.0183	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,825.24340	3,861.485	26.28	0.9817	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			11.28020	9.930	26.60	0.0172	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,924.28020	3,960.930	26.60	0.9828	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			134.37140	143.206	24.88	0.1179	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
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,746.37140	3,793.206	24.88	0.8821	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			128.46920	139.301	25.12	0.1144	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,840.46920	3,889.301	25.12	0.8856	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			124.72650	135.596	25.37	0.1110	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,936.72650	3,985.596	25.37	0.8890	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			594.24760	586.777	21.14	0.3242	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,263.24760	2,292.777	21.14	0.6758	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			636.11510	628.162	20.87	0.3438	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,105.11510	2,134.161	20.87	0.6562	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			614.75240	607.046	21.00	0.3339	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,183.75240	2,213.046	21.00	0.6661	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	19,930
KES / R	On	19/12/2016	Foreign Exchange Future			0.13220		0.13240			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13220		0.13240			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13230		0.13240			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			9.89670		9.87740			0.0000	0.00	0	75
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.03180		10.01130			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.18730		10.16580			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	75
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			24.75950	26.321	18.75	0.0888	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			997.35950	979.621	18.75	0.9112	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			24.17850	25.694	18.78	0.0869	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,006.77850	988.994	18.78	0.9131	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			23.61120	25.081	18.80	0.0850	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,016.21120	998.381	18.80	0.9150	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			102.65560	109.695	18.17	0.1920	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,181.35560	1,167.896	18.17	0.8080	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			101.42040	108.389	18.19	0.1901	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,190.12040	1,176.589	18.19	0.8099	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			100.19900	107.099	18.21	0.1881	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,198.89900	1,185.299	18.21	0.8119	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			270.53450	279.193	17.42	0.3267	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,044.73450	1,031.893	17.42	0.6733	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			268.37800	276.984	17.44	0.3246	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,052.57800	1,039.684	17.44	0.6754	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			266.23730	274.795	17.46	0.3224	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,060.43730	1,047.495	17.46	0.6776	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 NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	75
PULA / R On 19/12/2016 Foreign Exchange Future			1.29530		1.30160			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.30810		1.31380			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.32230		1.32910			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			984.00000	1,047.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Put			1,084.00000	1,147.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Put			1,184.00000	1,247.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Put			1,062.00000	1,119.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Put			1,162.00000	1,219.000		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			1,262.00000	1,319.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Put			609.00000	677.000		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			709.00000	777.000		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			509.00000	577.000		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			1.24590		1.23120			0.0000	0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.24820		1.23340			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.25060		1.23590			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			1.11000		1.11320			0.0000	0.00	0	72
QUANTO €On 13/03/2017 Foreign Exchange Future			1.11440		1.11750			0.0000	0.00	0	0
QUANTO €On 19/06/2017 Foreign Exchange Future			1.11940		1.12260			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	72
Total QUANTO € / \$									0.00	0	72

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/12/2016	Foreign Exchange Future			23,356.90000		23,416.44000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			9.77340		9.80590			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.93960		9.97050			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	153
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			2.61580	2.903	22.86	0.0110	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,006.71580	2,039.503	22.86	0.9890	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			2.60280	2.889	22.94	0.0109	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,016.70280	2,049.489	22.94	0.9891	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			2.59010	2.875	23.01	0.0108	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,026.69010	2,059.475	23.01	0.9892	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			117.46210	114.468	18.55	0.1970	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,136.96210	1,164.868	18.55	0.8030	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			116.09330	113.144	18.57	0.1951	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,145.59330	1,173.544	18.57	0.8049	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			114.74100	111.834	18.59	0.1931	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,154.24100	1,182.234	18.59	0.8069	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	153
TRY / R	On	19/12/2016	Foreign Exchange Future			4.31250		4.30000			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.30470		4.29250			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			1.01340	1.418	24.73	0.0112	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			991.01340	978.918	24.73	0.9888	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.00790	1.409	24.91	0.0111	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,001.00790	988.909	24.91	0.9889	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.00270	1.400	25.09	0.0110	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,011.00270	998.900	25.09	0.9890	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			26.69950	29.285	17.56	0.1345	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			594.19950	584.585	17.56	0.8655	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			25.84960	28.366	17.60	0.1308	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			603.34960	593.666	17.60	0.8692	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			25.02690	27.476	17.63	0.1273	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			612.52690	602.776	17.63	0.8727	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												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
ZMW / R On 19/12/2016 Foreign Exchange Future			1.34980		1.34490			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.31500		1.31020			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.27690		1.27280			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									999 522 727.74	72,185	1,020,535
Total Options									4 108 876.67	23,400	2,424,111
Grand Total:									1,003,631,604.41	95,585	3,444,646