



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/11/2016 Foreign Exchange Future			14.37970		14.03610			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			14.37960		14.03840			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.38240		14.04070			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.41350		14.06910			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.41930		14.07470			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.43390		14.08880			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.43680		14.09170			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.45430		14.10860			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.45720		14.11140			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.46010		14.11430			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.46300		14.11710			0.0000	0.00	0	700
\$ / R On 19/12/2016 Foreign Exchange Future			14.47510		14.12930			0.0000	2,163,390,545.60	149,456	421,735
\$ / R On 21/12/2016 Foreign Exchange Future			14.48110		14.13540			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.50520		14.15990			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.52330		14.17830			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.54440		14.19970			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.55050		14.20580			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.56250		14.23700			0.0000	37,862,500.00	2,600	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.56540		14.22070			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.57120		14.22610			0.0000	0.00	0	44
\$ / R On 23/01/2017 Foreign Exchange Future			14.57980		14.23410			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017	Foreign Exchange Future			14.58560		14.23940			0.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Future			14.59140		14.24480			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			14.60290		14.25550			0.0000	0.00	0	3,183
\$ / R	On	27/02/2017	Foreign Exchange Future			14.68060		14.32930			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			14.72070		14.36850			0.0000	180,784,916.70	12,281	102,209
\$ / R	On	11/04/2017	Foreign Exchange Future			14.80360		14.44980			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.80650		14.45260			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.80930		14.45540			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.83220		14.47790			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.84370		14.48910			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.00210		14.64140			0.0000	6,675,934.50	445	157,646
\$ / R	On	12/07/2017	Foreign Exchange Future			15.06860		14.70460			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			15.09460		14.72940			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			15.26640		14.80860			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.36880		14.81940			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.55520		14.96950			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.88330		15.36410			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.21150		15.75860			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,388,713,896.80</b>	<b>164,782</b>	<b>708,590</b>
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			440.70360	765.824	34.86	0.9313	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			34.60360	16.124	34.86	0.0687	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			276.66920	558.277	30.27	0.8546	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			98.26920	38.677	30.27	0.1454	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			787.81800	1,128.810	33.25	0.9730	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			7.11800	6.410	33.25	0.0270	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			2.65030	8.935	34.73	0.0357	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,561.95030	1,226.535	34.73	0.9643	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			0.18310	0.449	45.90	0.0019	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,049.48310	2,708.048	45.90	0.9981	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,269.42010	2,614.100	32.59	0.9980	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.32010	0.600	32.59	0.0020	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			623.34390	945.639	23.37	0.9072	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			54.24390	32.139	23.37	0.0928	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.16000	1.575	49.92	0.0034	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,331.06000	4,988.075	49.92	0.9966	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			550.60950	853.427	22.08	0.8793	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			85.90950	44.127	22.08	0.1207	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			495.62170	767.552	21.79	0.8151	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			156.82170	83.652	21.79	0.1849	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			0.00000	592.347	22.16	0.7119	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			0.00000	155.546	22.16	0.2881	2,333,197.50	15,000	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			216.65330	388.199	22.83	0.5520	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			474.95330	301.399	22.83	0.4480	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			603.78970	899.438	22.01	0.8567	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			112.08970	62.638	22.01	0.1433	438,467.40	7,000	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		144.17910	259.795	22.97	0.3940	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		785.57910	555.495	22.97	0.6060	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		247.33920	416.688	21.82	0.5501	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		505.93920	329.488	21.82	0.4499	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,481.18390	1,827.338	22.15	0.9800	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		6.88390	7.238	22.15	0.0200	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,471.30270	1,817.448	22.09	0.9797	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		7.00270	7.348	22.09	0.0203	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,461.42390	1,807.560	22.03	0.9793	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		7.12390	7.460	22.03	0.0207	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call		452.04650	688.579	21.86	0.7173	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put		284.94650	175.579	21.86	0.2827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,426.53650	1,142.129	25.01	0.7856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		121.16030	210.260	23.98	0.3059	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,091.86030	835.160	23.98	0.6941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		67.77240	123.922	25.25	0.1965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,508.47240	1,218.822	25.25	0.8035	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		58.57760	109.403	25.54	0.1765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,609.27760	1,314.303	25.54	0.8235	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		97.02290	172.082	24.48	0.2593	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,247.72290	976.982	24.48	0.7407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		49.28200	94.449	25.89	0.1552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,729.98200	1,429.349	25.89	0.8448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		46.72660	90.281	25.99	0.1492	90,281.00	1,000	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,767.42660	1,465.181	25.99	0.8508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		73.99590	134.154	25.07	0.2103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,444.69590	1,159.054	25.07	0.7897	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		38.26470	76.054	26.37	0.1283	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,908.96470	1,600.955	26.37	0.8717	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		33.04990	66.808	26.61	0.1144	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,013.74990	1,701.708	26.61	0.8856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		49.94180	95.522	25.86	0.1568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,720.64180	1,420.422	25.86	0.8432	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		25.33370	52.803	27.05	0.0928	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,206.03370	1,887.703	27.05	0.9072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		22.48470	47.515	27.25	0.0844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,293.18470	1,972.415	27.25	0.9156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		46.10890	89.269	26.02	0.1477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,776.80890	1,474.169	26.02	0.8523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		18.93640	40.819	27.54	0.0736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,419.63640	2,095.719	27.54	0.9264	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		18.44370	39.878	27.58	0.0721	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,439.14370	2,114.778	27.58	0.9279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		29.31960	60.091	26.81	0.1042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,100.01960	1,784.991	26.81	0.8958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		14.00300	31.262	28.05	0.0577	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,644.70300	2,316.161	28.05	0.9423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		13.82120	30.903	28.07	0.0571	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,654.52120	2,325.803	28.07	0.9429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		20.49660	43.779	27.41	0.0784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,361.19660	2,038.679	27.41	0.9216	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		11.52110	26.314	28.38	0.0493	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,792.22110	2,461.214	28.38	0.9507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		10.94030	25.139	28.47	0.0472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,831.64030	2,500.039	28.47	0.9528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		15.34530	33.895	27.89	0.0621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		618.27150	887.346	21.00	0.8012	323,881.44	365	865
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		188.97150	112.246	21.00	0.1988	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		586.85940	849.036	21.03	0.7856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		207.55940	123.936	21.03	0.2144	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call		829.84030	1,133.468	20.84	0.8813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put		100.54030	58.368	20.84	0.1187	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		446.32290	674.683	21.41	0.6977	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		317.02290	199.583	21.41	0.3023	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		421.49190	642.951	21.49	0.6788	385,770.78	600	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		342.19190	217.851	21.49	0.3212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call		650.77690	926.482	20.97	0.8162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put		171.47690	101.382	20.97	0.1838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		402.39800	618.300	21.56	0.6636	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		363.09800	233.200	21.56	0.3364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		397.73140	612.238	21.58	0.6598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		368.43140	237.138	21.58	0.3402	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		574.60280	833.951	21.04	0.7792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		215.30280	128.850	21.04	0.2208	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		362.47100	565.219	21.72	0.6289	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		413.17100	270.119	21.72	0.3711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		354.30760	553.873	21.76	0.6211	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		425.00760	278.773	21.76	0.3789	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		407.10870	624.401	21.55	0.6674	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		357.80870	229.301	21.55	0.3326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		334.60350	526.223	21.84	0.6017	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		455.30350	301.123	21.84	0.3983	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		315.87260	499.589	21.93	0.5821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		486.57260	324.489	21.93	0.4179	227,142.30	700	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		388.52210	600.237	21.62	0.6521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		379.22210	245.137	21.62	0.3479	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		301.57000	479.009	22.00	0.5665	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		512.27000	343.909	22.00	0.4335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		284.51340	454.185	22.09	0.5471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		545.21340	369.085	22.09	0.4529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		342.36640	537.161	21.81	0.6094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		443.06640	292.060	21.81	0.3906	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	14.45	Call			265.20980	425.703	22.19	0.5239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			585.90980	400.603	22.19	0.4761	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			250.05550	403.038	22.28	0.5048	806,076.20	2,000	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			620.75550	427.938	22.28	0.4952	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			305.08990	484.094	21.98	0.5704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			505.78990	338.994	21.98	0.4296	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			222.14160	362.586	22.56	0.4675	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			692.84160	487.486	22.56	0.5325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			214.35790	351.167	22.65	0.4565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			715.05790	506.067	22.65	0.5435	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			281.20960	449.339	22.10	0.5432	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			551.90960	374.239	22.10	0.4568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			199.56730	329.287	22.82	0.4351	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			760.26730	544.187	22.82	0.5649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			197.19780	325.763	22.84	0.4316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			767.89780	550.663	22.84	0.5684	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			247.12300	398.823	22.31	0.5010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			627.82300	433.723	22.31	0.4990	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			170.82090	286.055	23.18	0.3907	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			861.52090	630.955	23.18	0.6093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			162.77950	273.842	23.30	0.3777	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			893.47950	658.742	23.30	0.6223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			206.83600	340.070	22.73	0.4458	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			737.53600	524.970	22.73	0.5542	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			140.47290	240.063	23.64	0.3404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			991.17290	744.963	23.64	0.6596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			137.05630	234.829	23.69	0.3344	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,007.75630	759.729	23.69	0.6656	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			174.96460	292.350	23.13	0.3974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			845.66460	617.250	23.13	0.6026	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			107.09280	188.182	24.26	0.2792	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,177.79280	913.082	24.26	0.7208	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			105.77830	186.102	24.29	0.2767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,186.47830	921.002	24.29	0.7233	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			153.09660	259.258	23.44	0.3618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			933.79660	694.158	23.44	0.6382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			83.68030	150.247	24.80	0.2315	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,354.38030	1,075.147	24.80	0.7685	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			75.83650	137.229	25.01	0.2144	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,576.04530	2,248.795	27.89	0.9379	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			10.25670	23.748	28.58	0.0448	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,880.95670	2,548.648	28.58	0.9552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			6.52950	15.337	29.44	0.0298	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,267.22950	2,930.237	29.44	0.9702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			12.78210	28.841	28.20	0.0536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,713.48210	2,383.741	28.20	0.9464	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	Call			5.70690	13.168	29.61	0.0259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,386.40690	3,048.068	29.61	0.9741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			4.83690	10.857	29.81	0.0217	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,535.53690	3,195.757	29.81	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			10.79970	24.854	28.49	0.0467	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,841.49970	2,509.754	28.49	0.9533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			4.53140	10.051	29.89	0.0202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,595.23140	3,254.951	29.89	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			3.36610	7.015	30.26	0.0145	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,874.06610	3,531.915	30.26	0.9855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			5.77080	13.338	29.60	0.0262	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,376.47080	3,038.238	29.60	0.9738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			3.16330	6.496	30.34	0.0135	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,933.86330	3,591.396	30.34	0.9865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			3.03570	6.171	30.39	0.0129	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,973.73570	3,631.071	30.39	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			4.68130	10.446	29.85	0.0209	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,565.38130	3,225.346	29.85	0.9791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			2.21050	4.156	30.80	0.0089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,282.91050	3,939.056	30.80	0.9911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			2.06510	3.950	30.85	0.0085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,322.76510	3,978.850	30.85	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			3.26280	6.750	30.30	0.0140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,903.96280	3,561.650	30.30	0.9860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.81900	1.923	31.38	0.0043	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,851.51900	4,506.823	31.38	0.9957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.79020	1.861	31.38	0.0042	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,871.49020	4,526.760	31.38	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			2.97420	6.015	30.42	0.0126	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,993.67420	3,650.915	30.42	0.9874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.50320	1.221	31.38	0.0029	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,121.20320	4,776.121	31.38	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.21850	0.559	31.38	0.0014	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,570.91850	5,225.459	31.38	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.96110	2.233	31.38	0.0050	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,761.66110	4,417.133	31.38	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.17750	0.460	31.38	0.0012	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,680.87750	5,335.360	31.38	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.13590	0.358	31.38	0.0009	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,820.83590	5,475.258	31.38	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.60340	1.446	31.38	0.0033	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,021.30340	4,676.346	31.38	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.09060	0.245	31.38	0.0006	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,030.79060	5,685.145	31.38	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.06900	0.189	31.38	0.0005	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,170.76900	5,825.089	31.38	0.9995	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	19.75	Call		0.19880	0.512	31.38	0.0013	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,620.89880	5,275.412	31.38	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.02550	0.074	31.38	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,670.72550	6,324.974	31.38	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		0.02080	0.062	31.38	0.0002	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		6,770.72080	6,424.962	31.38	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		0.10580	0.283	31.38	0.0007	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,950.80580	5,605.183	31.38	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.01040	0.032	31.38	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,110.71040	6,764.932	31.38	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		0.00920	0.028	31.38	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,170.70920	6,824.928	31.38	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		0.06130	0.170	31.38	0.0005	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,230.76130	5,885.070	31.38	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.00020	0.001	31.38	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		8,880.70020	8,534.901	31.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	31.38	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,810.70000	12,464.900	31.38	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.01700	0.051	31.38	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,870.71700	6,524.951	31.38	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call		13,929.30000	14,275.100	30.73	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put		0.00000	0.000	30.73	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,332.88670	2,678.293	26.56	0.9924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		3.58670	3.193	26.56	0.0076	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,640.54760	1,984.731	23.25	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		11.24760	9.631	23.25	0.0231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		1,396.57330	1,739.516	22.06	0.9655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		17.27330	14.416	22.06	0.0345	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,166.17800	1,496.802	20.88	0.9484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		36.87800	21.702	20.88	0.0516	10,851.05	500	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		917.42460	1,229.781	20.78	0.9045	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		78.12460	44.681	20.78	0.0955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		909.29320	1,220.909	20.78	0.9026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		79.99320	45.809	20.78	0.0974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,552.40760	1,896.229	22.82	0.9733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		13.10760	11.129	22.82	0.0267	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		877.09830	1,185.649	20.80	0.8944	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		87.79830	50.549	20.80	0.1056	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		869.13510	1,176.892	20.81	0.8923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		89.83510	51.792	20.81	0.1077	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		975.24740	1,292.483	20.74	0.9176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		65.94740	37.383	20.74	0.0824	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call		769.29090	1,065.315	20.88	0.8623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put		119.99090	70.215	20.88	0.1377	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		754.72090	1,048.545	20.89	0.8573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		125.42090	73.445	20.89	0.1427	36,722.55	500	27,386

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	13.31	Call		901.19360	1,212.059	20.79	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		81.89360	46.959	20.79	0.0994	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		362.41680	560.525	21.69	0.6176	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		437.01680	289.425	21.69	0.3824	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		309.82530	472.978	21.48	0.5315	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		609.92530	427.778	21.48	0.4685	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		480.00340	694.268	20.56	0.6604	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		401.70340	270.968	20.56	0.3396	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		735.38400	997.605	19.83	0.7818	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		235.68400	153.205	19.83	0.2182	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		601.33270	833.490	20.08	0.7078	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		345.53270	232.990	20.08	0.2922	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		76.79920	124.851	24.75	0.1648	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,040.99920	1,744.351	24.75	0.8352	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		0.00000	683.284	20.31	0.6213	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		0.00000	350.784	20.31	0.3787	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		468.45330	661.579	20.39	0.6060	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		527.75330	376.179	20.39	0.3940	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		772.86660	1,032.437	19.64	0.7737	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		256.76660	171.237	19.64	0.2263	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		590.81600	809.828	19.90	0.6745	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		416.71600	290.028	19.90	0.3255	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		581.72820	796.472	19.97	0.6625	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		442.32820	310.872	19.97	0.3375	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		130.85360	195.788	23.62	0.2277	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,781.45360	1,500.188	23.62	0.7723	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		751.41790	999.390	19.57	0.7471	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		306.61790	207.990	19.57	0.2529	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		459.42350	638.818	20.46	0.5715	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		624.62350	457.418	20.46	0.4285	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		669.03270	897.111	19.68	0.6973	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		393.53270	274.211	19.68	0.3027	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		918.44080	1,176.959	19.20	0.7538	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		329.14080	236.359	19.20	0.2462	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		970.57770	1,229.758	19.17	0.7489	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		352.07770	259.058	19.17	0.2511	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		646.52960	842.351	19.96	0.5982	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		678.02960	521.652	19.96	0.4018	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		1,129.98980	1,411.087	19.02	0.8002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		261.48980	190.387	19.02	0.1998	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		1,000.29360	1,264.862	19.14	0.7595	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		331.79360	244.162	19.14	0.2405	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		383.09040	509.697	21.34	0.4153	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,244.59040	1,018.997	21.34	0.5847	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		781.95870	1,005.116	19.51	0.6694	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		513.45870	384.416	19.51	0.3306	0.00	0	46,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			688.88150	894.018	19.81	0.6219	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			620.38150	473.318	19.81	0.3781	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			353.59940	471.027	21.57	0.3903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,345.09940	1,110.326	21.57	0.6097	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			606.99020	793.210	20.11	0.5746	1,189,814.40	1,500	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			738.49020	572.510	20.11	0.4254	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			552.00650	724.112	20.33	0.5397	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			833.50650	653.412	20.33	0.4603	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			280.80340	375.941	22.29	0.3245	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,652.30340	1,395.241	22.29	0.6755	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			357.97170	476.776	21.53	0.3940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,329.47170	1,096.076	21.53	0.6060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			355.77820	473.894	21.55	0.3922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,337.27820	1,103.194	21.55	0.6078	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			150.80670	207.328	24.04	0.1949	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,532.30670	2,236.628	24.04	0.8051	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			328.56650	438.153	21.79	0.3683	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,440.06650	1,197.453	21.79	0.6317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			287.61420	384.854	22.21	0.3309	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,619.11420	1,364.154	22.21	0.6691	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			73.93660	93.218	27.52	0.0912	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,135.43660	3,802.518	27.52	0.9088	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			270.91770	362.988	22.41	0.3151	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,702.41770	1,442.288	22.41	0.6849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			208.25760	284.330	23.20	0.2559	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,059.75760	1,783.630	23.20	0.7441	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			40.46310	62.554	29.28	0.0618	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,051.96310	4,721.855	29.28	0.9382	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			130.07750	179.199	24.43	0.1714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,761.57750	2,458.499	24.43	0.8286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			110.61260	150.069	24.92	0.1463	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,052.11260	2,739.369	24.92	0.8537	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			8.14920	14.008	29.28	0.0165	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,059.64920	6,713.308	29.28	0.9835	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			73.70850	92.910	27.54	0.0909	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,145.20850	3,812.210	27.54	0.9091	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			53.66090	78.150	29.02	0.0753	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,685.16090	4,357.450	29.02	0.9247	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,932.04300	2,267.594	19.20	0.9368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			63.54300	46.894	19.20	0.0632	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,501.24150	1,818.218	18.98	0.8825	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			132.74150	97.518	18.98	0.1175	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			9.43670	16.069	29.28	0.0187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,880.93670	6,535.369	29.28	0.9813	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,207.68840	2,549.433	19.34	0.9587	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			39.18840	28.733	19.34	0.0413	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			977.58170	1,222.930	19.24	0.7080	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			467.78170	359.330	19.24	0.2920	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			183.83530	245.241	23.95	0.2049	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,751.23530	2,458.741	23.95	0.7951	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			976.01880	1,220.621	19.25	0.7060	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			473.41880	364.121	19.25	0.2940	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			985.57320	1,231.442	19.25	0.7080	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			470.17320	362.142	19.25	0.2920	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			832.90930	1,046.950	19.63	0.6331	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			665.00930	524.750	19.63	0.3669	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			248.56190	326.566	23.26	0.2534	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,429.46190	2,152.866	23.26	0.7466	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,106.49320	1,370.096	19.10	0.7362	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			417.39320	326.396	19.10	0.2638	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			946.19430	1,178.043	19.29	0.6777	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			557.09430	434.343	19.29	0.3223	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			568.23550	725.823	20.70	0.4863	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,139.13550	942.123	20.70	0.5137	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,102.25310	1,341.855	19.27	0.6742	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			640.85310	519.756	19.27	0.3258	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,077.99910	1,312.500	19.30	0.6655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			666.59910	540.400	19.30	0.3345	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			802.73190	991.304	20.20	0.5502	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,051.33190	879.204	20.20	0.4498	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			613.02270	763.361	21.04	0.4529	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,471.62270	1,261.261	21.04	0.5471	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,137.07480	1,383.755	19.22	0.6863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			605.67480	491.655	19.22	0.3137	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			607.76630	756.867	21.06	0.4500	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,486.36630	1,274.767	21.06	0.5500	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			605.15950	753.639	21.08	0.4485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,493.75950	1,281.539	21.08	0.5515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			955.67810	1,170.544	19.66	0.6177	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			814.27810	668.444	19.66	0.3823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			525.88410	655.582	21.54	0.4017	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,744.48410	1,513.482	21.54	0.5983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			495.96250	618.759	21.75	0.3833	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,854.56250	1,616.660	21.75	0.6167	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			610.39030	760.104	21.05	0.4514	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,478.99030	1,268.004	21.05	0.5486	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			443.96220	556.429	22.14	0.3510	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,062.56220	1,814.329	22.14	0.6490	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			363.52630	459.479	22.79	0.2988	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,452.12630	2,187.379	22.79	0.7012	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			543.93570	677.725	21.42	0.4126	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,682.53570	1,455.625	21.42	0.5874	0.00	0	3,155

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	18.15	Call			218.08810	266.701	24.72	0.1849	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,726.68810	3,414.601	24.72	0.8151	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			191.68320	232.492	25.70	0.1608	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,200.28320	3,880.392	25.70	0.8392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			475.82490	593.883	21.90	0.3705	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,934.42490	1,691.784	21.90	0.6295	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,265.25670	1,534.520	19.07	0.7271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			493.85670	402.420	19.07	0.2729	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			125.11620	171.516	27.38	0.1195	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,193.71620	4,879.416	27.38	0.8805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			224.16840	274.564	24.52	0.1904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,632.76840	3,322.464	24.52	0.8096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,845.43310	2,160.429	18.14	0.8616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			204.03310	158.329	18.14	0.1384	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,288.88180	1,560.715	19.04	0.7337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			477.48180	388.616	19.04	0.2663	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,300.25960	1,569.115	19.12	0.7165	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			545.65960	450.515	19.12	0.2835	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			269.34320	328.771	24.20	0.2131	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,544.74320	3,240.170	24.20	0.7869	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,037.57970	1,256.836	19.68	0.6188	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			868.17970	722.236	19.68	0.3812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,585.74850	1,938.155	18.81	0.7547	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			527.14850	421.755	18.81	0.2453	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,579.73910	1,931.521	18.82	0.7533	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			531.13910	425.121	18.82	0.2467	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,328.54740	1,644.196	19.16	0.6879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,191.40000	984,733.600	26.64	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,255.20580	2,666.366	17.51	0.8840	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			196.60580	149.966	17.51	0.1160	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,566.83680	3,204.073	23.67	0.7404	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,074.36840	2,468.062	17.83	0.8551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			265.76840	201.662	17.83	0.1449	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,807.25720	2,172.958	18.35	0.8035	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			398.65720	306.558	18.35	0.1965	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.64	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,009.06970	2,674.113	22.93	0.6929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			446.27500	568.725	22.95	0.3063	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,017.67500	2,682.325	22.95	0.6937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			444.88600	566.949	22.96	0.3055	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,026.28600	2,690.549	22.96	0.6945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			375.43680	470.473	23.67	0.2596	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,528.86530	2,218.158	22.26	0.6417	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			503.54640	641.654	22.50	0.3394	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,694.94640	2,375.254	22.50	0.6606	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			498.69450	635.499	22.53	0.3367	0.00	0	110

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	17.03	Put			2,720.09450	2,399.099	22.53	0.6633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			447.66970	570.513	22.93	0.3071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			739.94740	597.796	19.16	0.3121	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,281.23730	1,586.379	19.23	0.6734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			792.63730	639.979	19.23	0.3266	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			614.26270	778.716	21.75	0.3988	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,205.66270	1,912.316	21.75	0.6012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			537.46530	684.558	22.26	0.3583	0.00	0	110
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,134.60230	1,453.032	19.69	0.6137	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,125.20230	894.232	19.69	0.3863	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			917.23750	1,184.273	21.17	0.4937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,947.73750	1,629.073	21.17	0.5063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			785.02420	1,015.436	21.77	0.4376	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,365.52420	2,010.236	21.77	0.5624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			0.00000	844.111	22.54	0.3758	55,711,352.40	66,000	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			0.00000	2,528.911	22.54	0.6242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			643.49350	833.104	22.59	0.3717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,963.99350	2,567.905	22.59	0.6283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			0.00000	1,805.775	19.50	0.6684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			0.00000	780.575	19.50	0.3316	17,172,654.40	22,000	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			641.82710	830.925	22.60	0.3709	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,972.32710	2,575.725	22.60	0.6291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			640.16100	828.753	22.61	0.3701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,980.66100	2,583.553	22.61	0.6299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			0.00000	943.749	22.07	0.4123	41,524,969.20	44,000	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			0.00000	2,208.549	22.07	0.5877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,068.14280	2,540.890	18.34	0.8134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			448.64280	335.690	18.34	0.1866	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,050.09270	2,519.655	18.37	0.8100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			460.59270	344.455	18.37	0.1900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			0.00000	2,112.489	19.04	0.7347	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			0.00000	557.289	19.04	0.2653	18,390,540.30	33,000	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			881.39170	1,066.773	22.80	0.4078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,017.29170	2,683.473	22.80	0.5922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			879.45690	1,064.394	22.81	0.4070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,025.35690	2,691.094	22.81	0.5930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			883.33910	1,069.144	22.79	0.4085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,009.23910	2,675.843	22.79	0.5915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,129.49670	1,301.701	22.92	0.4380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,060.89670	2,780.201	22.92	0.5620	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,127.32970	1,299.162	22.93	0.4373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,068.72970	2,787.662	22.93	0.5627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,125.16870	1,296.629	22.94	0.4366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,076.56870	2,795.129	22.94	0.5634	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,690.15690	3,066.525	19.04	0.7989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			571.55690	495.025	19.04	0.2011	0.00	0	70,530

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>											<b>138,641,720.92</b>	<b>194,165</b>	<b>2,360,276</b>
<b>Total \$ / R</b>											<b>2,527,355,617.72</b>	<b>358,947</b>	<b>3,068,866</b>
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			14.47510		14.12930			0.0000	14,475.10	1	424
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			14.72070		14.36850			0.0000	0.00	0	91
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			15.00210		14.64140			0.0000	0.00	0	55
<b>Total \$ / R MAXI Future</b>											<b>14,475.10</b>	<b>1</b>	<b>570</b>
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			13,875.36000	23,743.195	23.67	0.3374	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			99,945.36000	75,233.195	23.67	0.6626	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			13,705.62950	23,482.872	23.69	0.3344	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			100,775.62950	75,972.872	23.69	0.6656	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			13,537.93310	23,225.434	23.72	0.3315	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			101,607.93310	76,715.434	23.72	0.6685	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			276,157.75060	245,849.896	24.43	0.8286	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			12,931.87750	17,816.534	24.45	0.1706	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			277,081.87750	246,746.534	24.45	0.8294	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			13,084.13500	18,023.927	24.42	0.1723	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			275,234.13500	244,953.927	24.42	0.8277	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			13,007.75060	17,919.896	24.43	0.1714	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			42,344.86700	53,225.954	22.30	0.3382	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			215,204.86700	190,015.954	22.30	0.6618	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			42,163.99190	53,012.513	22.31	0.3370	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			216,023.99190	190,802.513	22.31	0.6630	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			41,983.60930	52,800.074	22.33	0.3359	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			216,843.60930	191,590.074	22.33	0.6641	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>14,475.10</b>	<b>1</b>	<b>570</b>
£ / R	On	02/12/2016			18.21600		17.57270			0.0000	0.00	0	35
£ / R	On	15/12/2016			18.26870		17.62310			0.0000	0.00	0	14
£ / R	On	19/12/2016			18.28630		17.64060			0.0000	83,824,399.20	4,584	45,277
£ / R	On	31/01/2017			18.46980		17.81960			0.0000	0.00	0	12
£ / R	On	13/03/2017			18.63260		17.97380			0.0000	745,304.00	40	8,142
£ / R	On	25/04/2017			18.80680		18.14230			0.0000	0.00	0	73
£ / R	On	19/06/2017			19.02920		18.35150			0.0000	951,460.00	50	19,992
£ / R	On	18/09/2017			19.40010		18.59680			0.0000	0.00	0	17
£ / R	On	18/12/2017			19.80820		18.83870			0.0000	0.00	0	0
<b>Total £ / R Future</b>											<b>85,521,163.20</b>	<b>4,674</b>	<b>73,562</b>
£ / R	On	02/12/2016		Call			694.16860	1,233.610	21.18	0.9135	0.00	0	0
£ / R	On	02/12/2016		Put			141.46860	37.610	21.18	0.0865	0.00	0	0
£ / R	On	15/12/2016		Call			1,030.18610	1,602.308	20.03	0.9331	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	15/12/2016	Foreign Exchange Option	16.70	Put			107.08610	33.608	20.03	0.0669	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,770.10940	2,407.941	22.24	0.9769	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			19.50940	11.641	22.24	0.0231	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			8.28350	9.871	30.18	0.0160	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,007.68350	4,363.571	30.18	0.9840	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			78.73100	164.074	22.61	0.2216	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,828.13100	1,267.774	22.61	0.7784	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1.33990	3.662	34.89	0.0057	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,820.73990	6,177.362	34.89	0.9943	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.05460	0.183	34.89	0.0004	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,299.45460	8,653.883	34.89	0.9996	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			406.69540	745.030	19.88	0.6744	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			566.09540	258.730	19.88	0.3256	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			8.26620	9.842	30.22	0.0159	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,017.66620	4,373.542	30.22	0.9841	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			7.29710	8.934	31.69	0.0140	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,376.69710	4,732.634	31.69	0.9860	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			648.37640	1,100.924	19.39	0.8205	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			307.77640	114.624	19.39	0.1795	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			11.83640	20.816	26.34	0.0349	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,781.23640	3,144.516	26.34	0.9651	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			8.30120	9.900	30.14	0.0161	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,997.70120	4,353.600	30.14	0.9839	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			426.46410	776.689	19.82	0.6905	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			535.86410	240.389	19.82	0.3095	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			335.34350	627.056	20.13	0.6085	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			694.74350	340.756	20.13	0.3915	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			223.08470	430.009	20.72	0.4731	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			992.48470	553.709	20.72	0.5269	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,010.05110	1,567.459	19.44	0.9224	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			129.45110	41.159	19.44	0.0776	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			751.36930	1,241.266	19.41	0.8587	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			240.76930	84.966	19.41	0.1413	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			592.58120	1,021.741	19.39	0.7955	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			351.98120	135.441	19.39	0.2045	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,214.40760	1,725.751	18.44	0.8629	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			254.80760	115.951	18.44	0.1371	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			18.02940	40.031	23.28	0.0413	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,794.22940	5,157.431	23.28	0.9587	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			17.87650	39.675	23.27	0.0410	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,804.07650	5,167.075	23.27	0.9590	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			18.18350	40.390	23.28	0.0416	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,784.38350	5,147.790	23.28	0.9584	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			77.19470	116.046	24.90	0.0857	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,914.89470	5,289.246	24.90	0.9143	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			153.80400	201.795	24.06	0.1239	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,832.30400	5,202.595	24.06	0.8761	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			153.11580	201.286	24.07	0.1236	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,841.61580	5,212.086	24.07	0.8764	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			154.49510	202.306	24.05	0.1242	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,822.99510	5,193.106	24.05	0.8758	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,548.77300	2,052.255	17.85	0.7044	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			951.97300	652.155	17.85	0.2956	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,543.87170	2,046.033	17.85	0.7032	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			957.07170	655.933	17.85	0.2968	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,553.68850	2,058.490	17.85	0.7056	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			946.88850	648.390	17.85	0.2944	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			308.05110	443.988	22.79	0.1897	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,619.35110	5,785.788	22.79	0.8103	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			307.09190	443.246	22.80	0.1894	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,628.39190	5,795.046	22.80	0.8106	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			309.01310	444.727	22.78	0.1900	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,610.31310	5,776.527	22.78	0.8100	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>21,261</b>
<b>Total £ / R</b>												<b>85,521,163.20</b>	<b>4,674</b>	<b>94,823</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13620		0.13242			0.0000	953.43	7	10,444
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13908		0.13520			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14241		0.13841			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14558		0.14062			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>953.43</b>	<b>7</b>	<b>10,444</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.18	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,758.40000	27,379.600	25.18	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.18	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,758.40000	28,379.600	25.18	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.18	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,758.40000	29,379.600	25.18	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			438.60970	600.036	20.05	0.5005	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			919.00970	691.836	20.05	0.4995	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			216.85320	307.269	21.81	0.2959	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,697.25320	1,399.069	21.81	0.7041	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			105.25250	154.486	23.28	0.1652	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,585.65250	2,246.286	23.28	0.8348	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			493.51880	630.260	21.29	0.4084	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,652.71880	1,389.360	21.29	0.5916	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			305.95570	399.969	22.56	0.2819	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,465.15570	2,159.069	22.56	0.7181	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			187.82700	250.691	23.54	0.1901	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,347.02700	3,009.791	23.54	0.8099	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			788.49740	996.203	22.17	0.4825	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,726.19740	1,438.503	22.17	0.5175	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			546.94000	702.995	23.14	0.3687	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,484.64000	2,145.295	23.14	0.6313	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			376.17890	496.389	24.01	0.2779	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,313.87890	2,938.689	24.01	0.7221	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>953.43</b>	<b>7</b>	<b>10,444</b>
€ / R	On	25/11/2016	Foreign Exchange Future			15.67520		15.29230			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.68580		15.30260			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.76700		15.38210			0.0000	21,506,188.00	1,364	58,750
€ / R	On	31/01/2017	Foreign Exchange Future			15.74150		15.35770			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			16.03380		15.64210			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			16.09890		15.70570			0.0000	48,876,260.40	3,036	30,187
€ / R	On	19/06/2017	Foreign Exchange Future			16.48100		16.07680			0.0000	247,215.00	15	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.84450		16.33230			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			17.22770		16.57070			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>70,629,663.40</b>	<b>4,415</b>	<b>168,944</b>
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			311.74970	564.034	22.39	0.7609	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			229.44970	98.834	22.39	0.2391	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			55.69170	130.649	24.59	0.2651	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			993.09170	684.849	24.59	0.7349	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,152.61820	862.864	23.27	0.6867	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			120.00410	206.785	23.52	0.2875	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,237.90410	939.785	23.52	0.7125	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			75.52410	134.459	24.47	0.2006	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,593.42410	1,267.459	24.47	0.7994	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,684.66300	1,353.665	24.71	0.8172	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			65.89180	119.367	24.73	0.1811	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,693.79180	1,362.367	24.73	0.8189	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.84910	5.313	35.49	0.0091	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,419.74910	5,038.313	35.49	0.9909	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			134.71820	229.864	23.27	0.3133	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.36810	1.278	35.49	0.0025	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,518.26810	6,134.278	35.49	0.9975	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			67.64390	121.979	24.68	0.1845	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,675.54390	1,344.979	24.68	0.8155	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			66.76300	120.665	24.71	0.1828	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			596.37140	814.246	19.42	0.6393	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			538.67140	372.746	19.42	0.3607	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			620.57030	816.771	19.74	0.5854	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			738.47030	542.971	19.74	0.4146	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,127.41120	2,779.086	23.89	0.8460	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,576.29290	1,915.660	18.88	0.8729	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			170.59290	116.760	18.88	0.1271	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,118.10780	2,770.024	23.87	0.8452	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			1,210.70320	1,510.195	18.81	0.7961	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			305.00320	211.295	18.81	0.2039	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			604.02980	785.498	19.87	0.5442	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			898.32980	686.598	19.87	0.4558	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			123.11120	167.986	23.89	0.1540	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			303.30080	401.560	21.64	0.3255	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,767.60080	1,472.660	21.64	0.6745	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			124.50690	169.870	23.86	0.1555	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,108.80690	2,760.970	23.86	0.8445	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			123.80780	168.924	23.87	0.1548	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			900.66180	1,104.219	19.54	0.5655	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,083.86180	883.219	19.54	0.4345	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			277.68280	348.243	22.99	0.2235	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,380.88280	3,047.243	22.99	0.7765	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			276.64870	346.951	23.00	0.2227	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,389.84870	3,055.951	23.00	0.7773	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			275.62250	345.664	23.01	0.2220	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,398.82250	3,064.664	23.01	0.7780	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			2,167.27090	2,519.632	18.23	0.8786	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			200.47090	148.632	18.23	0.1214	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			426.46030	537.468	22.53	0.2759	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,574.16030	3,172.968	22.53	0.7241	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			428.91220	540.576	22.51	0.2773	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,556.61220	3,156.076	22.51	0.7227	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			427.68390	539.019	22.52	0.2766	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,565.38390	3,164.519	22.52	0.7234	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,381.16200	1,982.146	20.76	0.5429	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			889.44220	1,146.765	20.77	0.4562	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,388.74220	1,989.065	20.77	0.5438	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			894.28310	1,152.943	20.75	0.4581	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,373.58310	1,975.243	20.75	0.5419	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			891.86200	1,149.846	20.76	0.4571	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>9,552</b>
<b>Total € / R</b>												<b>70,629,663.40</b>	<b>4,415</b>	<b>178,496</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.91690		10.70820			0.0000	24,508,440.50	2,245	10,811
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.08070		10.86850			0.0000	0.00	0	8,560
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.26790		11.04990			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.44380		11.15390			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.63830		11.25390			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>24,508,440.50</b>	<b>2,245</b>	<b>19,462</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			230.03590	374.879	16.08	0.6861	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	19/12/2016	Foreign Exchange Option	10.66	Put			181.83590	117.979	16.08	0.3139	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			224.79000	368.199	16.08	0.6797	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			186.59000	121.299	16.08	0.3203	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			219.62180	361.586	16.08	0.6732	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			191.42180	124.686	16.08	0.3268	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			93.31870	136.801	16.65	0.2308	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,174.81870	1,006.101	16.65	0.7692	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			92.12570	135.194	16.68	0.2285	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,183.62570	1,014.494	16.68	0.7715	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			94.46720	138.427	16.63	0.2331	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,165.96720	997.727	16.63	0.7669	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			209.94390	275.158	16.39	0.3168	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,230.04390	1,077.258	16.39	0.6832	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			213.39370	279.560	16.36	0.3210	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,213.49370	1,061.660	16.36	0.6790	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			211.65960	277.348	16.37	0.3189	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,221.75960	1,069.448	16.37	0.6811	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,331.89880	1,141.873	16.61	0.6272	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			313.77900	413.101	16.63	0.3709	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,339.87900	1,149.301	16.63	0.6291	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			311.77720	410.551	16.64	0.3690	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,347.87720	1,156.751	16.64	0.6310	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			315.79880	415.673	16.61	0.3728	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,142.48640	936.012	16.46	0.5130	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			522.06490	701.720	16.44	0.4908	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,128.16490	923.420	16.44	0.5092	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			519.21960	698.006	16.45	0.4889	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,135.31960	929.706	16.45	0.5111	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			516.38640	694.312	16.46	0.4870	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>24,508,440.50</b>	<b>2,245</b>	<b>19,462</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.69850		10.46530			0.0000	160,477.50	15	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.88920		10.65140			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.10630		10.86260			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>160,477.50</b>	<b>15</b>	<b>12</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			2.53280	6.359	23.55	0.0216	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,047.23280	1,817.859	23.55	0.9784	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.48250	6.237	23.58	0.0212	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,057.18250	1,827.737	23.58	0.9788	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.43330	6.119	23.61	0.0209	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,067.13330	1,837.619	23.61	0.9791	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			39.87360	61.214	20.51	0.1042	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,118.47360	1,902.014	20.51	0.8958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			39.44550	60.577	20.53	0.1033	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,128.04550	1,911.377	20.53	0.8967	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			39.02330	59.948	20.55	0.1023	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,137.62330	1,920.748	20.55	0.8977	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			279.08290	364.674	17.77	0.3718	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,146.48290	988.374	17.77	0.6282	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			276.98500	362.036	17.79	0.3697	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,154.38500	995.736	17.79	0.6303	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			274.90720	359.417	17.81	0.3675	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,162.30720	1,003.116	17.81	0.6325	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>160,477.50</b>	<b>15</b>	<b>12</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			300.53490		447.57750			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.71400		14.31020			0.0000	0.00	0	1,864
CHF / R	On	13/03/2017	Foreign Exchange Future			15.04260		14.62920			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.42350		14.99650			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,864</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			21.10250	40.586	26.25	0.0751	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,390.90250	2,006.585	26.25	0.9249	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			20.86470	40.123	26.27	0.0744	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,400.66470	2,016.123	26.27	0.9256	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			20.62990	39.666	26.30	0.0736	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,410.42990	2,025.666	26.30	0.9264	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			150.92480	210.932	23.56	0.1972	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,571.72480	2,218.332	23.56	0.8028	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			150.01090	209.665	23.57	0.1962	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,580.81090	2,227.065	23.57	0.8038	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			149.10310	208.409	23.59	0.1952	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,589.90310	2,235.809	23.59	0.8048	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			631.10580	800.000	20.81	0.4618	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,504.60580	1,246.500	20.81	0.5382	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			628.43620	796.646	20.83	0.4604	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,511.93620	1,253.146	20.83	0.5396	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			625.77470	793.302	20.84	0.4589	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,519.27470	1,259.802	20.84	0.5411	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,864</b>

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	19/12/2016	Foreign Exchange Future			2.11440		2.06160			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.13590		2.08340			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.16190		2.10970			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			8.99550	23.205	24.76	0.0356	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,892.99550	3,379.205	24.76	0.9644	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			8.75510	21.145	24.91	0.0327	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,992.75510	3,477.145	24.91	0.9673	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			8.53450	19.277	25.07	0.0299	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,092.53450	3,575.277	25.07	0.9701	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,264.46460	3,786.103	21.70	0.8833	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			108.56410	160.004	21.51	0.1274	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,074.56410	3,601.004	21.51	0.8726	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			103.37620	152.356	21.61	0.1219	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,169.37620	3,693.357	21.61	0.8781	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			98.46460	145.103	21.70	0.1167	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,013.93770	1,712.110	18.85	0.5672	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			685.25110	897.788	18.91	0.4213	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,088.25110	1,778.788	18.91	0.5787	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			660.51970	866.662	18.98	0.4101	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,163.51970	1,847.662	18.98	0.5899	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			710.93770	931.110	18.85	0.4328	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.11100		2.05680			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			169.42670	387.668	21.06	0.5132	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			701.42670	377.668	21.06	0.4868	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			146.15500	343.423	21.24	0.4721	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			778.15500	433.423	21.24	0.5279	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			125.76020	303.210	21.41	0.4322	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			857.76020	493.210	21.41	0.5678	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/12/2016	Foreign Exchange Future			2.12470		2.07310			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.16960		2.11700			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,185.40930	3,679.912	26.97	0.9625	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			17.31410	30.123	26.39	0.0422	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,986.31410	3,483.123	26.39	0.9578	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			16.84460	28.455	26.68	0.0398	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,085.84460	3,581.455	26.68	0.9602	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			16.40930	26.912	26.97	0.0375	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			347.31470	506.192	18.70	0.3427	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,977.31470	1,610.192	18.70	0.6573	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			385.91200	559.187	18.47	0.3711	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,815.91200	1,463.186	18.47	0.6289	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			366.08370	532.033	18.58	0.3567	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,896.08370	1,536.033	18.58	0.6433	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.86620		1.82210			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.89900		1.85420			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.93570		1.89000			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,930</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			23.53730	48.785	26.26	0.0718	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,002.53730	2,586.785	26.26	0.9282	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			21.20430	44.219	26.41	0.0657	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,100.20430	2,682.218	26.41	0.9343	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			19.11130	40.086	26.57	0.0601	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,198.11130	2,778.086	26.57	0.9399	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			215.19360	288.563	23.61	0.2098	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,073.19360	2,698.563	23.61	0.7902	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			205.85710	275.954	23.74	0.2017	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,163.85710	2,785.954	23.74	0.7983	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			196.99900	263.966	23.88	0.1939	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,254.99900	2,873.966	23.88	0.8061	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			825.98850	1,024.730	20.37	0.4745	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,725.98850	1,467.730	20.37	0.5255	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			885.09240	1,096.521	20.15	0.4994	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,585.09240	1,339.521	20.15	0.5006	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			854.97560	1,059.997	20.26	0.4868	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,654.97560	1,402.997	20.26	0.5132	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>19,930</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.14140		0.13810			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14160		0.13900			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14180		0.13910			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
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.32340		10.13290			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.46910		10.27580			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.63410		10.43650			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			41.38590	75.481	18.91	0.2162	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			758.48590	602.081	18.91	0.7838	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			40.35770	73.766	18.93	0.2122	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			767.45770	610.367	18.93	0.7878	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			39.35390	72.088	18.96	0.2082	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			776.45390	618.688	18.96	0.7918	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			146.25250	194.206	17.55	0.3026	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			960.45250	815.106	17.55	0.6974	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			144.54070	191.985	17.58	0.2998	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			968.74070	822.885	17.58	0.7002	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			142.84750	189.792	17.60	0.2970	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			977.04750	830.692	17.60	0.7030	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			345.90850	428.983	17.04	0.4411	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			849.40850	734.883	17.04	0.5589	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			343.02790	425.534	17.05	0.4385	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			856.52790	741.434	17.05	0.5615	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			340.27870	422.110	17.07	0.4358	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			863.77870	748.010	17.07	0.5642	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Future			1.34360		1.32560			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36210		1.34380			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.37530		1.35660			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			744.00000	564.000		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			844.00000	664.000		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			944.00000	764.000		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			762.00000	579.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			862.00000	679.000		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			962.00000	779.000		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			234.00000	47.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			334.00000	147.000		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			434.00000	247.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.26330		1.24850			0.0000	0.00	0	50
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.26570		1.25090			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.26840		1.25340			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>50</b>
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.08920		1.08870			0.0000	0.00	0	4,207
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.09360		1.09310			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.09860		1.09800			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>4,207</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>4,207</b>
RAIN	On	19/12/2016	Foreign Exchange Future			24,698.64000		24,065.23000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/12/2016	Foreign Exchange Future			10.24950		10.02170			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.42460		10.19400			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>153</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			3.84490	8.486	22.86	0.0298	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,792.14490	1,568.986	22.86	0.9702	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			3.75610	8.328	22.90	0.0292	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,802.05610	1,578.828	22.90	0.9708	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			3.66950	8.173	22.94	0.0287	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,811.96950	1,588.673	22.94	0.9713	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			161.74810	211.785	17.73	0.3213	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			957.74810	777.185	17.73	0.6787	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			159.96200	209.418	17.75	0.3184	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			965.96200	784.818	17.75	0.6816	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			158.19820	207.077	17.78	0.3155	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			974.19820	792.477	17.78	0.6845	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>153</b>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.40960		4.30600			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.39940		4.29790			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			984.94170	881.576	23.99	0.9896	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.94040	1.142	24.12	0.0101	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			994.94040	891.542	24.12	0.9899	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.93920	1.134	24.31	0.0099	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,004.93920	901.534	24.31	0.9901	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.94170	1.176	23.99	0.0104	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			26.40290	40.364	17.53	0.1758	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			588.50290	500.964	17.53	0.8242	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			25.49270	39.033	17.56	0.1710	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			597.59270	509.633	17.56	0.8290	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			24.61240	37.743	17.58	0.1662	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			606.71240	518.343	17.58	0.8338	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.44470		1.40780			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.39660		1.36080			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.33830		1.30440			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>2,569,549,069.93</b>	<b>176,139</b>	<b>1,029,615</b>
<b>Total Options</b>												<b>138,641,720.92</b>	<b>194,165</b>	<b>2,391,089</b>
<b>Grand Total:</b>												<b>2,708,190,790.84</b>	<b>370,304</b>	<b>3,420,704</b>