



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: 15/11/2016

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			14.14880		14.40410			0.0000	29,995,456.00	2,120	0
\$ / R On 16/11/2016 Foreign Exchange Future			14.15160		14.40410			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.15160		14.40410			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.17930		14.43520			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.18500		14.44100			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.19920		14.45550			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.20200		14.45840			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.21900		14.47590			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.22180		14.47880			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.22460		14.48170			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.22750		14.48460			0.0000	0.00	0	700
\$ / R On 19/12/2016 Foreign Exchange Future			14.23880		14.49620			0.0000	376,018,230.40	26,408	419,141
\$ / R On 21/12/2016 Foreign Exchange Future			14.24490		14.50240			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.26920		14.52700			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.28750		14.54540			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.30890		14.56690			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.31490		14.57310			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.32710		14.58540			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.33000		14.58830			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.33560		14.59410			0.0000	917,478.40	64	108
\$ / R On 23/01/2017 Foreign Exchange Future			14.34410		14.60280			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			14.34970		14.60860			0.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Future			14.35540		14.61440			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			14.36670		14.62610			0.0000	14,366.70	1	3,189
\$ / R	On	27/02/2017	Foreign Exchange Future			14.44270		14.70400			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			14.48200		14.74410			0.0000	38,855,206.00	2,683	102,540
\$ / R	On	11/04/2017	Foreign Exchange Future			14.56330		14.82700			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.56610		14.82990			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.56890		14.83280			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.59130		14.85570			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.60250		14.86710			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.75790		15.02630			0.0000	0.00	0	157,641
\$ / R	On	12/07/2017	Foreign Exchange Future			14.82320		15.09330			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.84870		15.11960			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			15.01760		15.29140			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.11860		15.39320			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.30330		15.57820			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.63400		15.90580			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.96470		16.23330			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>445,800,737.50</b>	<b>31,276</b>	<b>704,272</b>
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			775.22800	518.800	29.68	1.0000	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			1.12800	0.000	29.68	0.0000	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			563.65130	305.668	33.45	0.8845	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			19.55130	14.068	33.45	0.1155	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,146.87180	894.716	42.66	0.9811	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			2.77180	3.116	42.66	0.0189	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			8.66280	1.011	51.84	0.0059	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,204.56280	1,449.411	51.84	0.9941	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			0.12770	0.042	72.12	0.0002	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,686.02770	2,938.442	72.12	0.9998	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,635.80670	2,379.755	33.64	0.9983	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.60670	0.455	33.64	0.0017	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			968.93630	714.910	22.42	0.8813	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			33.73630	35.610	22.42	0.1187	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			1.99090	0.277	51.58	0.0008	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,966.79090	5,220.977	51.58	0.9992	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			876.01760	640.018	22.80	0.8208	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			45.01760	65.018	22.80	0.1792	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			783.63900	575.480	22.89	0.7346	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			78.13900	126.280	22.89	0.2654	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			605.81780	423.305	23.12	0.6126	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			147.41780	221.305	23.12	0.3874	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			398.41180	258.709	23.97	0.4398	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			290.01180	406.709	23.97	0.5602	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			917.98020	691.246	22.45	0.7971	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			59.58020	89.246	22.45	0.2029	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			264.65280	169.924	24.03	0.2986	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			538.75280	700.924	24.03	0.7014	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			424.61460	288.510	22.65	0.4468	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			315.81460	436.710	22.65	0.5532	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,848.25680	1,595.075	22.54	0.9707	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			6.55680	10.475	22.54	0.0293	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,838.34480	1,585.230	22.47	0.9702	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			6.64480	10.630	22.47	0.0298	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,828.43430	1,575.388	22.41	0.9697	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			6.73430	10.788	22.41	0.0303	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			701.51240	518.165	22.51	0.6321	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			166.91240	240.665	22.51	0.3679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,296.20000	14,038.800	33.01	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	33.01	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,699.80420	2,443.210	27.22	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			3.60420	4.411	27.22	0.0106	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,005.40510	1,748.649	22.36	0.9740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			9.20510	9.849	22.36	0.0260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,759.31070	1,502.373	20.63	0.9629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			13.11070	13.573	20.63	0.0371	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,515.11060	1,264.802	20.21	0.9340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			18.91060	26.002	20.21	0.0660	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,246.51220	1,010.024	20.76	0.8686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			40.31220	61.224	20.76	0.1314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,237.59230	1,001.670	20.78	0.8658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			41.39230	62.870	20.78	0.1342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,916.64080	1,659.826	21.74	0.9705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			10.44080	11.026	21.74	0.0295	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,202.14030	968.581	20.86	0.8545	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			45.94030	69.781	20.86	0.1455	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,193.33600	960.392	20.88	0.8516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			47.13600	71.592	20.88	0.1484	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,309.55730	1,069.379	20.63	0.8869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			33.35730	50.579	20.63	0.1131	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			1,081.16880	857.126	21.13	0.8110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			64.96880	98.326	21.13	0.1890	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,064.31380	841.787	21.16	0.8043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			68.11380	102.987	21.16	0.1957	0.00	0	27,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,228.69500	993.349	20.80	0.8631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			42.49500	64.549	20.80	0.1369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			902.36180	696.349	21.50	0.7326	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			106.16180	157.550	21.50	0.2674	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			863.89450	662.461	21.57	0.7134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			117.69450	173.661	21.57	0.2866	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			1,149.67960	919.961	20.97	0.8366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			53.47960	81.161	20.97	0.1634	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			687.55630	508.926	21.97	0.6125	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			191.35630	270.126	21.97	0.3875	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			655.35400	481.443	22.05	0.5917	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			209.15400	292.643	22.05	0.4083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			941.66780	731.268	21.42	0.7514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			95.46780	142.468	21.42	0.2486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			630.32090	460.231	22.11	0.5751	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			224.12090	311.430	22.11	0.4249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			624.16540	455.034	22.12	0.5710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			227.96540	316.234	22.12	0.4290	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			848.75030	649.198	21.61	0.7056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			122.55030	180.398	21.61	0.2944	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			576.38700	414.993	22.25	0.5378	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			260.18700	356.193	22.25	0.4622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			564.85360	405.405	22.28	0.5295	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			268.65360	366.605	22.28	0.4705	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			636.51730	465.468	22.09	0.5793	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			220.31730	306.668	22.09	0.4207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			536.73300	382.162	22.36	0.5090	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			290.53300	393.362	22.36	0.4910	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			509.63280	361.197	22.51	0.4888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			313.43280	422.397	22.51	0.5112	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			611.97530	444.769	22.16	0.5627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			235.77530	325.969	22.16	0.4373	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			488.68290	345.149	22.63	0.4729	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			332.48290	446.349	22.63	0.5271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			463.40350	325.969	22.78	0.4534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			357.20350	477.169	22.78	0.5466	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			547.85890	391.336	22.33	0.5172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			281.65890	382.536	22.33	0.4828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			434.38550	304.203	22.96	0.4305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			388.18550	515.403	22.96	0.5695	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			411.28450	287.071	23.11	0.4120	574,142.40	2,000	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			415.08450	548.271	23.11	0.5880	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			493.86060	349.101	22.60	0.4768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			327.66060	440.301	22.60	0.5232	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			370.02520	255.414	23.42	0.3765	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			473.82520	616.614	23.42	0.6235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			358.37420	246.563	23.51	0.3662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			492.17420	637.763	23.51	0.6338	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			458.46840	322.248	22.81	0.4495	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			362.26840	483.448	22.81	0.5505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			336.04350	229.713	23.69	0.3463	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			529.84350	680.913	23.69	0.6537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			332.44500	227.012	23.72	0.3430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			536.24500	688.212	23.72	0.6570	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			406.98710	283.752	23.14	0.4084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			420.78710	554.952	23.14	0.5916	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			291.90180	196.856	24.08	0.3059	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			615.70180	778.056	24.08	0.6941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			279.42850	187.684	24.20	0.2942	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			643.22850	808.884	24.20	0.7058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			347.04900	237.999	23.60	0.3562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			510.84900	659.199	23.60	0.6438	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			244.91510	162.527	24.56	0.2612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			728.71510	903.727	24.56	0.7388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			239.56950	158.639	24.62	0.2560	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			743.36950	919.839	24.62	0.7440	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			298.32970	201.601	24.02	0.3118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			602.12970	762.801	24.02	0.6882	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			191.89100	124.446	25.19	0.2087	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			895.69100	1,085.646	25.19	0.7913	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			189.76540	122.943	25.22	0.2065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			903.56540	1,094.143	25.22	0.7935	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			264.52940	176.798	24.35	0.2801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			678.32940	847.998	24.35	0.7199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			153.16050	97.598	25.77	0.1692	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,056.96050	1,258.798	25.77	0.8308	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			139.87650	88.574	26.00	0.1554	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,123.67650	1,329.774	26.00	0.8446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			214.45840	140.522	24.91	0.2313	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			818.25840	1,001.722	24.91	0.7687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			126.29630	79.439	26.26	0.1412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,200.09630	1,410.639	26.26	0.8588	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			111.48150	69.577	26.58	0.1255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,295.28150	1,510.777	26.58	0.8745	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			175.44330	112.914	25.42	0.1920	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			959.24330	1,154.114	25.42	0.8080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			96.22310	58.168	26.78	0.1076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,410.02310	1,629.368	26.78	0.8924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			91.97170	54.954	26.84	0.1024	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,445.77170	1,666.154	26.84	0.8976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			136.73780	86.456	26.06	0.1521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,140.53780	1,347.656	26.06	0.8479	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			77.29930	44.326	27.04	0.0850	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,581.09930	1,805.526	27.04	0.9150	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			67.55920	37.800	27.18	0.0740	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,681.35920	1,909.000	27.18	0.9260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			97.31740	58.999	26.77	0.1089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,401.11740	1,620.199	26.77	0.8911	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			52.84410	28.208	27.45	0.0571	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,866.64410	2,099.408	27.45	0.9429	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			47.30510	24.699	27.57	0.0508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,951.10510	2,185.899	27.57	0.9492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			90.93900	54.177	26.85	0.1012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,454.73900	1,675.377	26.85	0.8988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			40.31300	20.365	27.74	0.0427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,074.11300	2,311.565	27.74	0.9573	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			39.33360	19.767	27.77	0.0416	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,093.13360	2,330.967	27.77	0.9584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			60.49480	33.150	27.30	0.0659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,764.29480	1,994.350	27.30	0.9341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			30.39070	14.438	28.05	0.0313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,294.19070	2,535.638	28.05	0.9687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			30.02040	14.223	28.06	0.0309	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,303.82040	2,545.423	28.06	0.9691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			43.40120	22.265	27.66	0.0463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,017.20120	2,253.465	27.66	0.9537	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			25.29310	11.521	28.25	0.0255	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,439.09310	2,682.721	28.25	0.9745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			24.08790	10.847	28.30	0.0241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,477.88790	2,722.047	28.30	0.9759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			33.11610	16.036	27.95	0.0344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,226.91610	2,467.236	27.95	0.9656	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			22.66350	10.058	28.37	0.0225	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,526.46350	2,771.258	28.37	0.9775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			14.14540	7.751	30.21	0.0169	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,907.94540	3,158.952	30.21	0.9831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			27.89300	12.996	28.14	0.0285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,361.69300	2,604.196	28.14	0.9715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			12.60320	7.455	30.92	0.0160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,026.40320	3,278.655	30.92	0.9840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			10.98190	7.134	31.81	0.0150	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,174.78190	3,428.334	31.81	0.9850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			23.79600	10.684	28.31	0.0238	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,487.59600	2,731.884	28.31	0.9762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			10.40470	7.019	32.16	0.0147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,234.20470	3,488.219	32.16	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			8.15430	6.570	33.81	0.0132	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,511.95430	3,767.770	33.81	0.9868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			12.72120	7.479	30.86	0.0161	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,016.52120	3,268.678	30.86	0.9839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			7.75300	6.491	34.17	0.0130	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,571.55300	3,827.691	34.17	0.9870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			7.49910	6.440	34.40	0.0128	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,611.29910	3,867.640	34.40	0.9872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			10.68860	7.076	31.98	0.0148	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,204.48860	3,458.276	31.98	0.9852	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5.84680	6.117	36.24	0.0117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,919.64680	4,177.317	36.24	0.9883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			5.66870	6.083	36.47	0.0115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,959.46870	4,217.283	36.47	0.9885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			7.95050	6.530	33.99	0.0131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,541.75050	3,797.730	33.99	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			3.47820	3.279	37.07	0.0065	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,487.27820	4,744.479	37.07	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			3.37550	3.186	37.07	0.0063	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,507.17550	4,764.386	37.07	0.9937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			7.37600	6.416	34.52	0.0127	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,631.17600	3,887.616	34.52	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			2.31140	2.218	37.07	0.0045	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,756.11140	5,013.418	37.07	0.9955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			1.14690	1.136	37.07	0.0025	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,204.94690	5,462.336	37.07	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			3.97770	3.729	37.07	0.0073	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,397.77770	4,654.929	37.07	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.96290	0.962	37.07	0.0021	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,314.76290	5,572.162	37.07	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.76920	0.777	37.07	0.0017	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,454.56920	5,711.977	37.07	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			2.69190	2.566	37.07	0.0052	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,656.49190	4,913.766	37.07	0.9948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.54700	0.562	37.07	0.0013	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,664.34700	5,921.762	37.07	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.43460	0.452	37.07	0.0010	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,804.23460	6,061.652	37.07	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			1.05940	1.054	37.07	0.0023	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,254.85940	5,512.254	37.07	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.18810	0.204	37.07	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,303.98810	6,561.404	37.07	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.15860	0.174	37.07	0.0004	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,403.95860	6,661.374	37.07	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.62320	0.636	37.07	0.0014	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,584.42320	5,841.836	37.07	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.08820	0.100	37.07	0.0003	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,743.88820	7,001.300	37.07	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.07940	0.090	37.07	0.0002	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,803.87940	7,061.290	37.07	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.39360	0.411	37.07	0.0010	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,864.19360	6,121.611	37.07	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00350	0.005	37.07	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,513.80350	8,771.205	37.07	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	37.07	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,443.80000	12,701.200	37.07	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.13360	0.148	37.07	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,503.93360	6,761.348	37.07	0.9996	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		572.08280	413.039	22.18	0.5279	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		279.68280	378.139	22.18	0.4721	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		485.08730	350.326	22.08	0.4463	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		418.08730	541.126	22.08	0.5537	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		710.18890	537.587	20.88	0.5830	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		264.78890	350.087	20.88	0.4170	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		1,016.77130	811.192	20.01	0.7222	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		149.87130	202.292	20.01	0.2778	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		852.13430	666.383	20.35	0.6393	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		229.03430	301.483	20.35	0.3607	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		129.90810	88.606	25.43	0.1269	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,726.80810	1,943.706	25.43	0.8731	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		700.40670	537.648	20.61	0.5486	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		345.00670	440.548	20.61	0.4514	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		678.31780	519.821	20.70	0.5333	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		370.01780	469.821	20.70	0.4667	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		1,052.43170	848.371	19.81	0.7163	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		168.33170	222.771	19.81	0.2837	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		828.27780	652.785	20.22	0.6070	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		285.47780	368.685	20.22	0.3930	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		814.71080	642.489	20.30	0.5952	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		306.11080	392.789	20.30	0.4048	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		203.46740	147.728	24.30	0.1847	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,484.86740	1,688.028	24.30	0.8153	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		1,019.22150	824.391	19.85	0.6876	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		204.82150	268.991	19.85	0.3124	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		655.18340	507.416	20.83	0.5023	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		450.78340	562.016	20.83	0.4977	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		915.43820	735.545	20.01	0.6341	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		269.33820	348.845	20.01	0.3659	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		1,196.92860	998.703	19.37	0.7033	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		232.92860	296.003	19.37	0.2967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,249.55880	1,053.340	19.37	0.7006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		255.45880	321.340	19.37	0.2994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		859.39330	708.718	20.37	0.5426	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		515.29330	626.718	20.37	0.4574	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		1,431.43600	1,222.031	19.21	0.7572	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		187.33600	240.031	19.21	0.2428	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		1,284.77760	1,085.827	19.34	0.7122	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		240.67760	303.827	19.34	0.2878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		524.06840	422.674	21.89	0.3660	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,009.96840	1,170.674	21.89	0.6340	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		1,022.76840	853.918	19.91	0.6151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		378.66840	471.918	19.91	0.3849	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			911.26340	754.571	20.22	0.5665	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			467.16340	572.571	20.22	0.4335	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			484.99420	390.621	22.16	0.3430	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,100.89420	1,268.621	22.16	0.6570	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			810.05260	665.795	20.54	0.5190	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			565.95260	683.795	20.54	0.4810	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			740.66290	606.552	20.81	0.4847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			646.56290	774.552	20.81	0.5153	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			388.18140	311.189	22.93	0.2831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,384.08140	1,569.189	22.93	0.7169	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			490.80680	395.377	22.12	0.3465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,086.70680	1,253.377	22.12	0.6535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			487.89330	392.991	22.14	0.3447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,093.79330	1,260.991	22.14	0.6553	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			216.88250	169.336	24.68	0.1668	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,222.78250	2,437.336	24.68	0.8332	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			451.57190	363.357	22.40	0.3229	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,187.47190	1,361.357	22.40	0.6771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			397.25900	318.642	22.85	0.2889	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,353.15900	1,536.641	22.85	0.7111	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			98.02440	80.875	28.60	0.0806	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,783.92440	4,028.875	28.60	0.9194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			374.98470	300.372	23.05	0.2746	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,430.88470	1,618.372	23.05	0.7254	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			295.43500	232.715	23.79	0.2206	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,771.33500	1,970.715	23.79	0.7794	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			68.91360	47.702	29.60	0.0498	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,704.81360	4,945.702	29.60	0.9502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			187.97190	146.350	25.09	0.1463	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,443.87190	2,664.350	25.09	0.8537	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			157.95720	122.645	25.61	0.1246	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,723.85720	2,950.645	25.61	0.8754	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			16.09360	10.047	29.60	0.0125	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,691.99360	6,948.047	29.60	0.9875	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			97.70210	80.620	28.63	0.0803	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,793.60210	4,038.620	28.63	0.9197	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			82.27430	62.752	29.60	0.0631	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,338.17430	4,580.752	29.60	0.9369	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			2,291.09410	2,045.304	19.45	0.9172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			46.99410	63.304	19.45	0.0828	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,840.92790	1,603.724	18.90	0.8550	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			96.82790	121.724	18.90	0.1450	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			18.38900	11.587	29.60	0.0142	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,514.28900	6,769.587	29.60	0.9858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,573.11580	2,323.285	19.77	0.9431	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			29.01580	41.285	19.77	0.0569	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1,241.54860	1,061.278	19.59	0.6606	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			354.54860	437.978	19.59	0.3394	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			257.27950	206.865	24.57	0.1797	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,447.37950	2,660.765	24.57	0.8203	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,239.20240	1,059.743	19.61	0.6586	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			359.30240	443.643	19.61	0.3414	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			1,250.07170	1,069.098	19.58	0.6610	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			357.27170	440.198	19.58	0.3390	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			1,064.62960	908.125	20.09	0.5846	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			518.92960	626.825	20.09	0.4154	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			340.62800	278.055	23.85	0.2245	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,143.52800	2,345.555	23.85	0.7755	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,388.07170	1,197.749	19.34	0.6929	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			320.97170	395.249	19.34	0.3071	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,195.66870	1,028.035	19.74	0.6303	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			428.56870	525.535	19.74	0.3697	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			742.94840	624.279	21.22	0.4410	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			935.84840	1,081.779	21.22	0.5590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,361.74890	1,190.786	19.65	0.6330	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			515.44890	612.886	19.65	0.3670	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,332.51470	1,165.431	19.72	0.6240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			536.21470	637.531	19.72	0.3760	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,011.33300	875.379	20.68	0.5094	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			875.03300	1,007.479	20.68	0.4906	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			783.98260	671.899	21.55	0.4157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,257.68260	1,413.999	21.55	0.5843	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,403.48360	1,227.143	19.55	0.6457	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			487.18360	579.243	19.55	0.3543	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			777.49170	666.250	21.59	0.4129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,271.19170	1,428.350	21.59	0.5871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			774.26560	663.445	21.60	0.4115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,277.96560	1,435.545	21.60	0.5885	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			1,189.56140	1,037.041	20.12	0.5759	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			663.26140	779.141	20.12	0.4241	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			675.85640	577.979	22.11	0.3676	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,509.55640	1,680.079	22.11	0.6324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			638.84880	545.585	22.33	0.3503	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,612.54880	1,787.685	22.33	0.6497	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			780.73220	669.068	21.57	0.4143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,264.43220	1,421.168	21.57	0.5857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			576.15840	490.814	22.73	0.3203	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,809.85840	1,992.914	22.73	0.6797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			478.84760	404.257	23.37	0.2717	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,182.54760	2,376.357	23.37	0.7283	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			698.18580	597.487	21.99	0.3778	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,451.88580	1,619.586	21.99	0.6222	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			282.24350	243.409	25.62	0.1707	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,405.94350	3,635.509	25.62	0.8293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			247.97730	214.138	26.65	0.1494	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,871.67730	4,106.238	26.65	0.8506	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			613.84140	523.741	22.49	0.3384	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,687.54140	1,865.840	22.49	0.6616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,553.75980	1,363.666	19.30	0.6887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			397.45980	475.767	19.30	0.3113	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			188.45000	147.508	27.79	0.1063	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,872.15000	5,099.608	27.79	0.8937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			290.11620	250.137	25.41	0.1756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,313.81620	3,542.237	25.41	0.8244	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,177.87110	1,955.309	18.38	0.8334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			151.57110	197.409	18.38	0.1666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,579.88370	1,388.127	19.27	0.6957	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			383.58370	460.227	19.27	0.3043	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,589.38650	1,400.431	19.34	0.6795	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			446.08650	527.231	19.34	0.3205	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			347.36130	299.895	25.03	0.1971	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,234.06130	3,456.695	25.03	0.8029	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,278.33780	1,123.269	20.13	0.5798	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			718.73780	834.569	20.13	0.4202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,667.49080	1,484.539	19.42	0.6537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			596.09080	686.939	19.42	0.3463	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			804.99200	707.538	22.36	0.3719	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			1,913.59200	2,089.938	22.36	0.6281	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,959.58490	1,759.738	19.05	0.7231	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			301.06790	367.767	18.69	0.2264	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			494.56810	432.490	24.38	0.2425	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,203.16810	3,414.890	24.38	0.7575	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,684.41050	2,448.344	17.60	0.8632	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			143.01050	180.744	17.60	0.1368	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,674.28700	2,873.402	23.59	0.7138	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			593.88490	519.421	23.60	0.2854	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,682.48490	2,881.821	23.60	0.7146	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,486.33370	2,260.665	18.02	0.8304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			194.93370	243.065	18.02	0.1696	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			2,192.46790	1,985.367	18.69	0.7736	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,218.93500	2,404.586	22.87	0.6664	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			667.40970	584.078	23.12	0.3161	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,376.00970	2,566.478	23.12	0.6839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	27.10	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			984,708.60000	984,982.400	27.10	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			595.68700	521.002	23.59	0.2862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			638.72880	735.575	19.55	0.3613	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,527.18700	1,360.913	19.77	0.6162	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			705.78700	813.313	19.77	0.3838	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			592.09470	517.846	23.61	0.2847	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,690.69470	2,890.246	23.61	0.7153	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			710.33500	622.186	22.87	0.3336	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			418.18490	492.138	19.05	0.2769	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,952.98510	1,753.493	19.06	0.7216	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			421.58510	495.893	19.06	0.2784	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			661.20830	578.617	23.16	0.3135	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,399.80830	2,591.016	23.16	0.6865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,610.12880	1,433.175	19.55	0.6387	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,477.97370	1,323.973	20.16	0.5805	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			894.77370	1,015.373	20.16	0.4195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,828.72330	1,653.752	19.81	0.6384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			780.52330	880.452	19.81	0.3616	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,210.18550	1,086.303	21.63	0.4665	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,631.98550	1,783.003	21.63	0.5335	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			1,040.94150	933.843	22.28	0.4128	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,012.74150	2,180.543	22.28	0.5872	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			968.93640	868.866	22.60	0.3888	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,210.73640	2,385.566	22.60	0.6112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			868.80060	778.505	23.09	0.3543	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,530.60060	2,715.205	23.09	0.6457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			857.74950	768.577	23.14	0.3504	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,569.54950	2,755.277	23.14	0.6496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,133.99110	1,939.998	19.30	0.7062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			555.79110	636.698	19.30	0.2938	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			855.55620	766.610	23.16	0.3496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,577.35620	2,763.310	23.16	0.6504	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			853.37620	764.650	23.17	0.3489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,585.17620	2,771.350	23.17	0.6511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,558.28260	2,343.468	18.53	0.7889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			330.08260	390.168	18.53	0.2111	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,537.18840	2,323.519	18.57	0.7851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			338.98840	400.219	18.57	0.2149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,084.66920	988.681	23.15	0.3880	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,668.86920	2,844.681	23.15	0.6120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,082.26190	986.475	23.16	0.3872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,676.46190	2,852.475	23.16	0.6128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,079.85440	984.275	23.17	0.3865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,684.05440	2,860.275	23.17	0.6135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,302.87720	1,202.092	23.15	0.4170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,779.57720	2,947.392	23.15	0.5830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,098.89770	2,894.206	19.48	0.7774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			505.59770	569.506	19.48	0.2226	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,308.06220	1,206.891	23.14	0.4184	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,764.76220	2,932.191	23.14	0.5816	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,305.46640	1,204.492	23.15	0.4177	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,772.16640	2,939.792	23.15	0.5823	0.00	0	0
<b>Total \$ / R Option</b>												<b>574,142.40</b>	<b>2,000</b>	<b>2,360,211</b>
<b>Total \$ / R</b>												<b>446,374,879.90</b>	<b>33,276</b>	<b>3,064,483</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.23880		14.49620			0.0000	142,388.00	10	439
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.48200		14.74410			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.75790		15.02630			0.0000	0.00	0	55
<b>Total \$ / R MAXI Future</b>												<b>142,388.00</b>	<b>10</b>	<b>585</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			24,222.75380	16,057.211	24.59	0.2586	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			73,602.75380	91,177.211	24.59	0.7414	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			23,956.95460	15,863.880	24.62	0.2560	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			74,336.95460	91,983.880	24.62	0.7440	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			23,693.75980	15,672.953	24.65	0.2535	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			75,073.75980	92,792.953	24.65	0.7465	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			244,387.18550	266,435.025	25.09	0.8537	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			18,690.89190	14,550.779	25.11	0.1456	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			245,280.89190	267,350.779	25.11	0.8544	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			18,904.15830	14,719.829	25.08	0.1471	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			243,494.15830	265,519.829	25.08	0.8529	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			18,797.18550	14,635.025	25.09	0.1463	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			55,182.47020	46,879.409	22.88	0.3082	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			189,552.47020	208,089.409	22.88	0.6918	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			54,967.36130	46,684.998	22.89	0.3071	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			190,337.36130	208,894.998	22.89	0.6929	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			54,753.25030	46,491.107	22.91	0.3060	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			191,123.25030	209,701.107	22.91	0.6940	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>142,388.00</b>	<b>10</b>	<b>585</b>
£ / R	On	02/12/2016	Foreign Exchange Future			17.58670		18.02660			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.63500		18.07790			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.65240		18.09560			0.0000	11,332,840.80	642	45,384
£ / R	On	31/01/2017	Foreign Exchange Future			17.83470		18.28050			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			17.99230		18.44200			0.0000	0.00	0	8,144
£ / R	On	25/04/2017	Foreign Exchange Future			18.16050		18.61450			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.37330		18.83410			0.0000	0.00	0	19,992
£ / R	On	18/09/2017	Foreign Exchange Future			18.73340		19.20390			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			19.13190		19.60670			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>11,332,840.80</b>	<b>642</b>	<b>73,671</b>
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			1,050.04460	672.494	20.83	0.7737	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			43.44460	105.794	20.83	0.2263	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,419.99080	1,020.790	19.66	0.8401	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			42.09080	85.790	19.66	0.1599	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			2,216.94780	1,781.965	20.40	0.9573	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			11.34780	19.565	20.40	0.0427	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			7.83920	5.909	34.17	0.0098	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,552.23920	4,993.508	34.17	0.9902	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			118.65620	62.245	23.81	0.1046	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,413.05620	1,799.845	23.81	0.8954	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			2.29970	0.849	35.58	0.0016	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,366.69970	6,808.449	35.58	0.9984	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.09800	0.027	35.58	0.0001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,844.49800	9,287.627	35.58	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			609.24480	375.406	20.64	0.4599	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			313.64480	523.006	20.64	0.5401	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			7.82060	5.899	34.22	0.0098	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,562.22060	5,003.499	34.22	0.9902	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			7.23550	5.248	35.58	0.0085	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,921.63550	5,362.848	35.58	0.9915	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			936.49690	622.589	19.89	0.6415	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			140.89690	270.189	19.89	0.3585	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			13.87450	8.048	28.61	0.0151	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,328.27450	3,765.648	28.61	0.9849	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			7.85810	5.919	34.13	0.0098	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,542.25810	4,983.519	34.13	0.9902	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			637.92790	395.287	20.53	0.4774	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			292.32790	492.887	20.53	0.5226	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			503.61040	304.221	21.07	0.3931	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			408.01040	651.821	21.07	0.6069	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			336.14480	194.724	21.95	0.2763	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			650.54480	952.324	21.95	0.7237	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,386.52260	997.040	19.25	0.8192	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			50.92260	104.640	19.25	0.1808	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,068.80240	729.107	19.69	0.7019	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			103.20240	206.707	19.69	0.2981	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			864.01830	565.042	20.01	0.6050	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			168.41830	312.642	20.01	0.3950	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,560.39210	1,207.683	18.83	0.7559	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			139.89210	232.983	18.83	0.2441	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			33.51880	16.870	23.10	0.0203	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,341.51880	5,774.570	23.10	0.9797	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			33.23800	16.724	23.10	0.0201	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,351.23800	5,784.424	23.10	0.9799	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			33.80160	17.017	23.10	0.0204	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,331.80160	5,764.717	23.10	0.9796	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			101.25180	73.694	25.46	0.0595	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,466.75180	5,893.194	25.46	0.9405	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			184.42960	149.359	25.01	0.0970	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,380.32960	5,806.059	25.01	0.9030	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			183.96830	148.681	25.01	0.0966	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,389.86830	5,815.381	25.01	0.9034	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			184.89260	150.040	25.01	0.0974	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,370.79260	5,796.740	25.01	0.9026	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,915.04670	1,618.348	18.13	0.6268	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			711.14670	884.948	18.13	0.3732	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,909.07120	1,613.258	18.14	0.6255	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			715.17120	889.858	18.14	0.3745	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,921.03580	1,623.459	18.12	0.6281	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			707.13580	880.059	18.12	0.3719	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			418.30760	350.234	23.36	0.1588	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,961.60760	6,368.334	23.36	0.8412	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			417.62430	349.166	23.36	0.1584	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,970.92430	6,377.266	23.36	0.8416	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			418.99290	351.304	23.36	0.1592	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,952.29290	6,359.404	23.36	0.8408	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>11,332,840.80</b>	<b>642</b>	<b>94,932</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13097		0.13392			0.0000	916.78	7	10,804
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13379		0.13678			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13699		0.14007			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14005		0.14320			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>916.78</b>	<b>7</b>	<b>10,804</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.62	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,608.20000	27,903.200	27.62	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.62	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,608.20000	28,903.200	27.62	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.62	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,608.20000	29,903.200	27.62	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			540.56610	406.422	21.65	0.3795	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			862.56610	1,027.121	21.65	0.6205	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			286.94710	203.905	23.42	0.2141	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,608.94710	1,824.605	23.42	0.7859	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			151.39180	101.053	24.86	0.1160	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,473.39180	2,721.753	24.86	0.8840	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			605.55390	479.498	22.71	0.3328	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,598.75390	1,780.898	22.71	0.6672	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			396.56030	302.117	23.92	0.2261	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,389.76030	2,603.517	23.92	0.7739	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			258.26910	189.202	24.89	0.1511	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,251.46910	3,490.602	24.89	0.8489	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			945.99260	791.581	23.15	0.4140	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,626.29260	1,786.881	23.15	0.5860	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			675.27080	554.380	24.11	0.3114	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,355.57080	2,549.680	24.11	0.6886	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			483.23490	385.132	24.86	0.2308	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,163.53490	3,380.432	24.86	0.7692	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>916.78</b>	<b>7</b>	<b>10,804</b>
€ / R	On	25/11/2016	Foreign Exchange Future			15.20380		15.46920			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.21370		15.47940			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.29040		15.55900			0.0000	3,210,984.00	210	58,827
€ / R	On	31/01/2017	Foreign Exchange Future			15.26920		15.53590			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.55440		15.82660			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.61770		15.89100			0.0000	156,177.00	10	30,187
€ / R	On	19/06/2017	Foreign Exchange Future			15.98940		16.27040			0.0000	95,936.40	6	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.34500		16.63220			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.72270		17.01110			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>3,463,097.40</b>	<b>226</b>	<b>169,021</b>
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			389.55030	224.136	22.63	0.5031	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			130.35030	230.336	22.63	0.4969	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			66.24140	31.683	25.75	0.0936	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			826.84140	1,057.983	25.75	0.9064	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,006.50010	1,211.614	23.76	0.8237	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			147.58630	90.132	24.03	0.1583	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,088.58630	1,299.732	24.03	0.8417	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			93.12980	54.672	25.03	0.1017	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,434.12980	1,664.272	25.03	0.8983	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,524.00940	1,757.244	25.19	0.9099	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			82.06080	46.992	25.21	0.0891	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,533.06080	1,766.592	25.21	0.9109	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.99480	1.438	35.89	0.0029	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,243.99480	5,511.038	35.89	0.9971	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			165.50010	102.014	23.76	0.1763	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.64780	0.275	35.89	0.0006	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,341.64780	6,609.875	35.89	0.9994	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			83.96920	48.305	25.18	0.0912	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,514.96920	1,747.905	25.18	0.9088	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			83.00940	47.644	25.19	0.0901	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			681.67860	526.628	19.35	0.5087	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			445.77860	557.428	19.35	0.4913	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			698.28620	557.738	19.96	0.4711	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			631.68620	763.338	19.96	0.5289	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,728.03570	1,493.654	18.48	0.8137	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			137.03570	175.954	18.48	0.1863	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			1,343.19360	1,132.020	18.62	0.7125	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			252.19360	314.320	18.62	0.2875	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			676.90130	547.385	20.16	0.4389	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			785.90130	929.685	20.16	0.5611	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			139.88580	107.159	24.39	0.1087	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,958.88580	3,199.459	24.39	0.8913	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			340.84320	269.045	22.15	0.2453	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,619.84320	1,821.345	22.15	0.7547	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			141.46920	108.274	24.36	0.1098	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,940.46920	3,180.574	24.36	0.8902	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			140.67500	107.661	24.37	0.1092	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,949.67500	3,189.961	24.37	0.8908	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			992.74970	850.637	19.82	0.4865	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			982.34970	1,121.237	19.82	0.5135	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			308.46640	258.295	23.45	0.1792	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,218.06640	3,448.895	23.45	0.8208	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			307.32020	257.617	23.47	0.1787	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,226.92020	3,458.217	23.47	0.8213	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			306.17900	256.941	23.49	0.1782	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,235.77900	3,467.541	23.49	0.8218	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			2,334.51510	2,092.956	18.20	0.8323	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			174.11510	213.556	18.20	0.1677	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			491.32670	425.705	22.99	0.2337	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,339.12670	3,560.705	22.99	0.7663	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			494.15420	428.165	22.97	0.2349	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,321.95420	3,543.165	22.97	0.7651	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			492.74030	426.930	22.98	0.2343	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,330.54030	3,551.930	22.98	0.7657	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,115.27850	2,286.323	21.11	0.5944	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,063.55730	946.467	21.12	0.4047	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,122.45730	2,293.767	21.12	0.5953	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,069.20850	951.580	21.10	0.4065	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,108.10850	2,278.880	21.10	0.5935	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,066.37850	949.023	21.11	0.4056	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>3,463,097.40</b>	<b>226</b>	<b>178,573</b>
AUS / R	On	19/12/2016	Foreign Exchange Future			10.70860		10.92860			0.0000	85,668.80	8	10,871
AUS / R	On	13/03/2017	Foreign Exchange Future			10.87020		11.09430			0.0000	0.00	0	8,560
AUS / R	On	19/06/2017	Foreign Exchange Future			11.05250		11.28150			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			11.22500		11.45870			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.41700		11.65120			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 AU\$ / R Future</b>												<b>85,668.80</b>	<b>8</b>	<b>19,522</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			381.27050	235.673	16.18	0.5465	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			112.67050	187.073	16.18	0.4535	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			374.53970	230.429	16.18	0.5390	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			115.93970	191.829	16.18	0.4610	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			367.87370	225.261	16.18	0.5314	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			119.27370	196.661	16.18	0.4686	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			142.02190	101.676	17.49	0.1811	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,007.72190	1,191.476	17.49	0.8189	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			145.34160	104.156	17.45	0.1850	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			991.04160	1,173.956	17.45	0.8150	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			143.67190	102.946	17.47	0.1831	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			999.37190	1,182.746	17.47	0.8169	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			288.61730	226.478	17.04	0.2721	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,077.11730	1,243.978	17.04	0.7279	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			293.07640	230.065	17.00	0.2758	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,061.57640	1,227.565	17.00	0.7242	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			290.83610	228.263	17.02	0.2740	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,069.33610	1,235.763	17.02	0.7260	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,142.85610	1,300.662	17.16	0.6682	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			428.96210	353.488	17.18	0.3301	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,150.26210	1,308.488	17.18	0.6699	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			426.38910	351.328	17.19	0.3285	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,157.68910	1,316.328	17.19	0.6715	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			431.55610	355.662	17.16	0.3318	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			937.97770	1,067.365	16.82	0.5551	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			716.60090	610.912	16.80	0.4486	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			925.40090	1,053.912	16.80	0.5514	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			712.87990	607.627	16.81	0.4467	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			931.67990	1,060.627	16.81	0.5533	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			709.17770	604.365	16.82	0.4449	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>85,668.80</b>	<b>8</b>	<b>19,522</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.54590		10.69300			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.73620		10.88520			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.95040		11.10330			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>12</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			6.33670	4.159	25.28	0.0148	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,823.33670	1,968.259	25.28	0.9852	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			6.21960	4.092	25.32	0.0146	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,833.21960	1,978.192	25.32	0.9854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			6.10500	4.026	25.37	0.0143	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,843.10500	1,988.126	25.37	0.9857	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			62.82070	48.558	21.04	0.0862	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,907.62070	2,042.358	21.04	0.9138	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			62.17230	48.044	21.06	0.0854	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,916.97230	2,051.844	21.06	0.9146	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			61.53100	47.538	21.07	0.0846	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,926.33100	2,061.338	21.07	0.9154	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			371.48150	319.938	18.27	0.3376	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			998.18150	1,099.538	18.27	0.6624	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			368.86290	317.613	18.29	0.3356	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,005.56290	1,107.214	18.29	0.6644	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			366.26040	315.303	18.31	0.3336	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,012.96040	1,114.904	18.31	0.6664	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>0.00</b>	<b>0</b>	<b>12</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			404.28780		291.66600			0.0000	0.00	0	20,000
<b>Total CF CANDCO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDCO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.24350		14.53410			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.56630		14.86090			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.93430		15.23850			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,945</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			28.85490	15.793	27.75	0.0342	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,174.75490	2,452.294	27.75	0.9658	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			28.51770	15.605	27.77	0.0338	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,184.41770	2,462.105	27.77	0.9662	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			28.18520	15.419	27.80	0.0334	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,194.08520	2,471.919	27.80	0.9666	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			182.99100	137.412	24.27	0.1419	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,372.09100	2,621.112	24.27	0.8581	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			181.88990	136.570	24.29	0.1411	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,380.98990	2,630.270	24.29	0.8589	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			180.79600	135.731	24.31	0.1404	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,389.89600	2,639.431	24.31	0.8596	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			733.02430	613.742	21.47	0.3877	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,364.52430	1,549.442	21.47	0.6123	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			729.93680	611.133	21.49	0.3864	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,371.43680	1,556.833	21.49	0.6136	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			726.86300	608.532	21.50	0.3850	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,378.36300	1,564.232	21.50	0.6150	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 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>1,945</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06550		2.10570			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08780		2.12690			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.11390		2.15300			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			21.40850	12.717	26.93	0.0209	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,464.40850	3,857.717	26.93	0.9791	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			19.59550	12.393	27.36	0.0201	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,562.59550	3,957.393	27.36	0.9799	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			17.94750	12.095	27.79	0.0194	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,660.94750	4,057.095	27.79	0.9806	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			154.72050	113.940	22.20	0.0967	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,685.72050	4,035.940	22.20	0.9033	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			147.31200	108.372	22.30	0.0924	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,778.31200	4,130.372	22.30	0.9076	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			140.28220	103.099	22.40	0.0883	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,871.28220	4,225.098	22.40	0.9117	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,918.75500	2,168.501	19.55	0.6440	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			910.60290	760.351	19.40	0.3769	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,780.60290	2,021.350	19.40	0.6231	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			878.65570	733.448	19.47	0.3663	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,848.65570	2,094.448	19.47	0.6337	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			848.75500	707.501	19.55	0.3560	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			2.06080		2.10220			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	2.12	Put			468.71710	722.955	22.25	0.7432	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			253.66520	110.368	22.43	0.2239	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			531.66520	802.368	22.43	0.7761	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			331.83110	154.744	22.08	0.2927	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			409.83110	646.744	22.08	0.7073	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			290.71710	130.955	22.25	0.2568	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			2.06050		2.09650			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/03/2017	Foreign Exchange Future			2.10460		2.14130			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	2.47	Call			22.19700	16.215	29.38	0.0241	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,757.19700	4,111.215	29.38	0.9759	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			21.23240	15.788	29.81	0.0232	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,856.23240	4,210.788	29.81	0.9768	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			20.33780	15.391	30.23	0.0224	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,955.33780	4,310.391	30.23	0.9776	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			437.06060	331.737	19.44	0.2518	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,824.06060	2,085.737	19.44	0.7482	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			483.61480	369.248	19.23	0.2753	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,670.61480	1,923.248	19.23	0.7247	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			459.75370	349.983	19.34	0.2633	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,746.75370	2,003.983	19.34	0.7367	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			1.83600		1.86890			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.86790		1.90140			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.90350		1.93760			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			47.19100	26.793	27.04	0.0444	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,558.19100	2,866.793	27.04	0.9556	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			42.50120	24.131	27.21	0.0403	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,653.50120	2,964.131	27.21	0.9597	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			38.27400	21.743	27.39	0.0366	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,749.27400	3,061.743	27.39	0.9634	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			299.27500	233.614	24.19	0.1788	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,685.27500	2,954.614	24.19	0.8212	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			286.39930	223.363	24.33	0.1717	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,772.39930	3,044.363	24.33	0.8283	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			274.15180	213.634	24.47	0.1649	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,860.15180	3,134.634	24.47	0.8351	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,047.36640	898.433	20.90	0.4346	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,471.36640	1,663.433	20.90	0.5654	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,118.95610	962.431	20.67	0.4584	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,342.95610	1,527.431	20.67	0.5416	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,082.53700	929.855	20.78	0.4464	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,406.53700	1,594.855	20.78	0.5536	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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			0.13910		0.14160			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13900		0.14140			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13940		0.14190			0.0000	0.00	0	0
<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			10.06260		10.25960			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.20680		10.40610			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.36790		10.57130			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			62.96430	31.499	19.69	0.1105	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			653.36430	818.899	19.69	0.8895	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			61.47540	30.661	19.71	0.1080	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			661.87540	828.061	19.71	0.8920	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			60.01810	29.844	19.74	0.1055	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			670.41810	837.244	19.74	0.8945	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			184.09910	133.864	18.32	0.2282	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			867.99910	1,017.064	18.32	0.7718	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			182.02570	132.304	18.34	0.2260	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			875.92570	1,025.504	18.34	0.7740	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			179.97580	130.763	18.37	0.2237	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			883.87580	1,033.963	18.37	0.7763	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			415.17210	332.566	17.57	0.3707	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			783.87210	904.666	17.57	0.6293	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			411.90250	329.925	17.59	0.3684	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			790.60250	912.025	17.59	0.6316	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			408.66050	327.308	17.60	0.3660	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			797.36050	919.408	17.60	0.6340	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			1.31890		1.33400			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33740		1.35280			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35240		1.36630			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			660.00000	811.000		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			760.00000	911.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			860.00000	1,011.000		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			672.00000	826.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			772.00000	926.000		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			872.00000	1,026.000		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			137.00000	276.000		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			237.00000	376.000		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			337.00000	476.000		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			1.23970		1.24830			0.0000	0.00	0	50
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.24240		1.25080			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24500		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			1.07390		1.07330			0.0000	0.00	0	32
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07840		1.07780			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08340		1.08280			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>32</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>32</b>
RAIN	On	19/12/2016	Foreign Exchange Future			24,026.92000		24,489.28000			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			10.06790		10.22650			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.24070		10.40160			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			7.97530	4.962	24.62	0.0185	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,591.47530	1,747.062	24.62	0.9815	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			7.82600	4.880	24.67	0.0182	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,601.32600	1,756.980	24.67	0.9818	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			7.68010	4.799	24.72	0.0179	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,611.18010	1,766.899	24.72	0.9821	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			210.14870	164.652	18.37	0.2663	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			798.54870	913.952	18.37	0.7337	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			207.84540	162.786	18.39	0.2638	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			806.24540	922.086	18.39	0.7362	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			205.56540	160.942	18.41	0.2613	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			813.96540	930.242	18.41	0.7387	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			4.31070		4.37700			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.30160		4.36590			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			1.42830	1.173	28.14	0.0096	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			914.42830	980.473	28.14	0.9904	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.41860	1.170	28.36	0.0095	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			924.41860	990.470	28.36	0.9905	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.40940	1.168	28.58	0.0095	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			934.40940	1,000.468	28.58	0.9905	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			37.24940	25.769	17.83	0.1244	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			531.34940	584.169	17.83	0.8756	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			36.03470	24.811	17.84	0.1205	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			540.13470	593.211	17.84	0.8795	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			34.85710	23.886	17.86	0.1167	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			548.95710	602.286	17.86	0.8833	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>83</b>
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.42820		1.45050			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.38590		1.40270			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32140		1.34440			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>460 825 649.28</b>	<b>32,169</b>	<b>1,021,907</b>
<b>Total Options</b>												<b>574 142.40</b>	<b>2,000</b>	<b>2,391,024</b>
<b>Grand Total:</b>												<b>461,399,791.68</b>	<b>34,169</b>	<b>3,412,931</b>