



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/09/2016 Foreign Exchange Future			13.65330		13.69250			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.65330		13.69470			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			13.65340		13.69700			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			13.65600		13.69930			0.0000	0.00	0	2,870
\$ / R On 03/10/2016 Foreign Exchange Future			13.66390		13.70610			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.66650		13.70840			0.0000	0.00	0	10,000
\$ / R On 05/10/2016 Foreign Exchange Future			13.66910		13.71110			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.67440		13.71640			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.68240		13.72440			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.68770		13.72970			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.69030		13.73230			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.69300		13.73500			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			13.70630		13.74830			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.71160		13.75360			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.71950		13.76160			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.72480		13.76690			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.72750		13.76960			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			13.75680		13.79900			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			13.76480		13.80700			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			13.78350		13.82570			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.81280		13.85510			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2016	Foreign Exchange Future			13.84990		13.89230			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			13.85260		13.89500			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			13.85520		13.89760			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.86850		13.91090			0.0000	832,858,899.00	60,054	474,687
\$ / R	On	13/01/2017	Foreign Exchange Future			13.93540		13.97780			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.96770		14.01000			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.09420		14.13630			0.0000	51,204,228.60	3,633	92,351
\$ / R	On	12/04/2017	Foreign Exchange Future			14.17480		14.21680			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.20970		14.25160			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.35720		14.39880			0.0000	0.00	0	150,380
\$ / R	On	12/07/2017	Foreign Exchange Future			14.41930		14.46060			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.60370		14.64380			0.0000	0.00	0	4,200
\$ / R	On	18/12/2017	Foreign Exchange Future			14.94050		14.98200			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.28840		15.33040			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.63630		15.67880			0.0000	0.00	0	70
Total \$ / R Future												884,063,127.60	63,687	755,391
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			3.81100	0.232	49.03	0.0023	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			1,001.31100	1,036.932	49.03	0.9977	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.32770	0.007	100.00	0.0000	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,715.62770	4,756.707	100.00	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,894.70010	1,853.300	39.10	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.00010	0.000	39.10	0.0000	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			248.53780	195.478	25.15	0.7310	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			53.83780	42.178	25.15	0.2690	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.45730	0.012	100.00	0.0001	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,555.75730	4,596.712	100.00	0.9999	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			163.55640	117.599	22.44	0.5233	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			106.55640	104.199	22.44	0.4767	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			6.06550	9.422	33.94	0.0475	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			806.76550	853.422	33.94	0.9525	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			1.56990	2.761	40.33	0.0138	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			1,302.26990	1,346.761	40.33	0.9862	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			0.61380	1.073	42.45	0.0056	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,601.31380	1,645.073	42.45	0.9944	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			16.66650	19.248	30.66	0.0950	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			567.36650	613.248	30.66	0.9050	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			12.56620	9.274	24.20	0.0492	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			756.46620	795.374	24.20	0.9508	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			7.97350	5.815	25.68	0.0311	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			911.87350	951.915	25.68	0.9689	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			5.34610	3.868	27.08	0.0207	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			1,059.24610	1,099.968	27.08	0.9793	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Call			141.54330	121.014	21.18	0.4209	0.00	0	30,000
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Put			185.44330	207.114	21.18	0.5791	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			21.42380	15.587	23.09	0.0797	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put		615.32380	651.687	23.09	0.9203	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call		10.49840	7.278	24.72	0.0370	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put		902.09840	940.778	24.72	0.9630	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call		9.16650	6.359	25.15	0.0323	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put		950.76650	989.859	25.15	0.9677	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call		135.23870	114.199	20.42	0.3806	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put		234.13870	255.099	20.42	0.6194	0.00	0	5,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call		349.67500	314.960	19.94	0.7188	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put		68.57500	75.860	19.94	0.2812	0.00	0	16,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		260.69130	229.770	19.89	0.6072	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		109.59130	120.670	19.89	0.3928	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call		154.84530	130.488	21.67	0.3743	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put		288.44530	306.088	21.67	0.6257	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call		153.18220	126.931	20.30	0.3531	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put		328.78220	344.531	20.30	0.6469	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call		69.39700	52.597	21.54	0.1730	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put		594.99700	620.197	21.54	0.8270	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		28.83040	21.395	23.21	0.0777	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		914.43040	948.995	23.21	0.9223	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call		163.39590	136.303	20.19	0.3728	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put		308.99590	323.903	20.19	0.6272	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call		35.30110	26.460	22.76	0.0893	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put		915.60110	948.760	22.76	0.9107	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call		57.18620	43.520	21.96	0.1354	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put		764.88620	793.220	21.96	0.8646	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		3.75660	2.988	26.45	0.0110	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,958.75660	1,999.988	26.45	0.9890	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call		149.79550	125.545	20.35	0.3199	0.00	0	46,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put		414.79550	432.545	20.35	0.6801	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		61.89980	48.904	21.64	0.1334	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		893.59980	922.604	21.64	0.8666	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call		233.32630	204.423	19.20	0.4194	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put		349.72630	362.823	19.20	0.5806	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call		494.94140	454.871	17.69	0.6933	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put		133.34140	135.371	17.69	0.3067	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call		407.23080	369.382	17.94	0.6140	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put		185.63080	189.882	17.94	0.3860	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		0.35160	0.169	32.77	0.0005	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		5,003.45160	5,045.369	32.77	0.9995	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		0.30050	0.142	32.77	0.0004	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		5,083.40050	5,125.342	32.77	0.9996	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		1,968.31090	1,925.703	19.89	0.9963	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		1.41090	0.903	19.89	0.0037	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		443.60890	404.743	17.86	0.6361	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		176.70890	179.943	17.86	0.3639	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		5.15160	3.346	23.74	0.0106	0.00	0	9,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,375.55160	2,415.846	23.74	0.9894	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			150.96470	130.177	20.12	0.2717	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			631.36470	652.677	20.12	0.7283	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			49.88290	40.976	22.39	0.0994	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,240.28290	1,273.476	22.39	0.9006	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			42.63690	34.818	22.70	0.0857	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,333.03690	1,367.318	22.70	0.9143	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			617.65270	575.650	17.41	0.7652	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			98.05270	98.150	17.41	0.2348	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			15.24100	13.185	25.83	0.0292	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,516.24100	2,556.385	25.83	0.9708	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			14.08270	12.184	25.95	0.0271	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,575.08270	2,615.384	25.95	0.9729	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			91.31410	81.007	22.91	0.1511	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,242.31410	1,274.207	22.91	0.8489	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			488.64900	456.370	19.21	0.5841	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			281.64900	291.570	19.21	0.4159	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			232.00410	212.432	20.91	0.3318	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			675.00410	697.632	20.91	0.6682	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			56.91060	51.105	23.85	0.0918	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,831.21060	1,867.605	23.85	0.9082	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			9.34700	7.867	26.15	0.0166	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,273.64700	3,314.367	26.15	0.9834	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			727.70160	691.255	18.30	0.7241	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			162.00160	167.755	18.30	0.2759	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			622.77730	590.287	18.35	0.6325	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			267.67730	277.487	18.35	0.3675	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.29950	0.274	25.24	0.0007	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,545.19950	5,587.474	25.24	0.9993	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,065.58770	2,022.656	19.40	0.9770	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.48770	9.856	19.40	0.0230	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			231.57790	217.040	21.19	0.2748	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,089.27790	1,117.140	21.19	0.7252	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			327.71350	308.407	20.27	0.3652	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			802.71350	825.807	20.27	0.6348	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,325.41720	1,282.934	17.33	0.8808	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			67.81720	67.734	17.33	0.1192	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,316.85120	1,274.406	17.34	0.8787	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			69.25120	69.206	17.34	0.1213	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,308.30930	1,265.902	17.34	0.8767	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			70.70930	70.702	17.34	0.1233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			63.79800	59.395	24.78	0.0828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,622.89800	2,660.895	24.78	0.9172	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			92.65040	86.345	23.86	0.1167	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,181.75040	2,217.845	23.86	0.8833	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			84.79000	78.992	24.08	0.1076	0.00	0	7,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,283.89000	2,320.492	24.08	0.8924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			78.90250	73.490	24.25	0.1007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,368.00250	2,404.990	24.25	0.8993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			108.16780	100.883	23.49	0.1343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,007.26780	2,042.383	23.49	0.8657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			104.68110	97.614	23.57	0.1304	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,043.78110	2,079.114	23.57	0.8696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			103.82820	96.814	23.59	0.1294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,052.92820	2,088.314	23.59	0.8706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			131.89610	123.171	23.02	0.1604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,790.99610	1,824.671	23.02	0.8396	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			120.39390	112.359	23.23	0.1479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,889.49390	1,923.859	23.23	0.8521	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			109.05930	101.719	23.47	0.1353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,998.15930	2,033.219	23.47	0.8647	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			152.02490	142.125	22.69	0.1819	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,641.12490	1,673.625	22.69	0.8181	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			142.17640	132.845	22.84	0.1715	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,711.27640	1,744.345	22.84	0.8285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			139.82040	130.628	22.88	0.1690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,728.92040	1,762.128	22.88	0.8310	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			179.24100	168.106	22.28	0.2106	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,468.34100	1,499.606	22.28	0.7894	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			177.79730	166.745	22.30	0.2091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,476.89730	1,508.245	22.30	0.7909	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			168.03340	157.348	22.45	0.1988	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,537.13340	1,568.848	22.45	0.8012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			214.42710	201.358	21.77	0.2464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,283.52710	1,312.858	21.77	0.7536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			210.94150	198.059	21.82	0.2429	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,300.04150	1,329.559	21.82	0.7571	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			194.40130	182.420	22.05	0.2262	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,383.50130	1,413.920	22.05	0.7738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			248.65670	233.805	21.36	0.2798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,137.75670	1,165.305	21.36	0.7202	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			236.65060	222.412	21.49	0.2682	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,185.75060	1,213.912	21.49	0.7318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			227.11030	213.369	21.61	0.2589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,226.21030	1,254.869	21.61	0.7411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			279.18720	262.823	21.03	0.3087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,028.28720	1,054.323	21.03	0.6913	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			272.33480	256.304	21.10	0.3023	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,051.43480	1,077.804	21.10	0.6977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			270.08990	254.168	21.13	0.3002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,059.18990	1,085.668	21.13	0.6998	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			332.48500	313.466	20.55	0.3567	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			871.58500	894.966	20.55	0.6433	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			318.92100	300.578	20.67	0.3447	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			908.02100	932.078	20.67	0.6553	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			286.21610	269.513	20.96	0.3152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,005.31610	1,031.013	20.96	0.6848	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			376.68310	355.557	20.20	0.3945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			765.78310	787.057	20.20	0.6055	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			367.40800	346.711	20.27	0.3867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			786.50800	808.211	20.27	0.6133	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			364.36500	343.811	20.30	0.3841	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			793.46500	815.311	20.30	0.6159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			409.26080	386.672	19.97	0.4213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			698.36080	718.172	19.97	0.5787	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			399.21420	377.068	20.04	0.4131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			718.31420	738.568	20.04	0.5869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			392.64620	370.797	20.09	0.4077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			731.74620	752.297	20.09	0.5923	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			444.51220	420.424	19.74	0.4493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			633.61220	651.924	19.74	0.5507	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			437.24160	413.454	19.79	0.4436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			646.34160	664.954	19.79	0.5564	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			416.09110	393.207	19.93	0.4268	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			685.19110	704.707	19.93	0.5732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			482.59250	456.977	19.51	0.4785	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			571.69250	588.477	19.51	0.5215	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			451.89590	427.506	19.69	0.4550	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			620.99590	639.006	19.69	0.5450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			448.19120	423.951	19.72	0.4522	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			627.29120	645.451	19.72	0.5478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			617.97950	587.068	18.90	0.5715	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			407.07950	418.568	18.90	0.4285	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			593.18660	563.032	18.98	0.5556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			432.28660	444.532	18.98	0.4444	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			583.49750	553.648	19.02	0.5492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			442.59750	455.148	19.02	0.4508	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			821.24890	785.306	18.25	0.6870	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			250.34890	256.806	18.25	0.3130	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			815.00480	779.192	18.27	0.6839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			254.10480	260.692	18.27	0.3161	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			725.47270	691.661	18.54	0.6358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			314.57270	323.161	18.54	0.3642	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			852.97250	816.413	18.16	0.7028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			232.07250	237.913	18.16	0.2972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			846.56000	810.120	18.18	0.6997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			235.66000	241.620	18.18	0.3003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			840.18150	803.865	18.20	0.6965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			239.28150	245.365	18.20	0.3035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,389.60420	1,346.885	17.49	0.8839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			68.70420	68.385	17.49	0.1161	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,057.40900	1,016.902	17.80	0.7882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			146.50900	148.402	17.80	0.2118	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			898.81980	861.431	18.04	0.7246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			207.91980	212.931	18.04	0.2754	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,129.70370	2,086.864	19.10	0.9647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			18.80370	18.364	19.10	0.0353	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,467.86370	1,424.889	17.42	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			56.96370	56.389	17.42	0.0994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00050	0.000	28.46	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,029.10050	13,071.500	28.46	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.77120	0.577	28.46	0.0011	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,329.87120	7,372.077	28.46	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.71810	0.536	28.46	0.0011	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,389.81810	7,432.036	28.46	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.08820	0.061	28.46	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,099.18820	9,141.561	28.46	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.29490	0.987	28.46	0.0019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,890.39490	6,932.487	28.46	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			1.15200	0.874	28.46	0.0017	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,990.25200	7,032.374	28.46	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			1.02430	0.774	28.46	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,090.12430	7,132.274	28.46	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			2.70510	2.119	28.46	0.0038	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,251.80510	6,293.619	28.46	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			2.30670	1.796	28.46	0.0032	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,391.40670	6,433.296	28.46	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			2.15370	1.673	28.46	0.0030	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,451.25370	6,493.173	28.46	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			4.01000	3.187	28.46	0.0055	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,903.11000	5,944.687	28.46	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			3.42860	2.709	28.46	0.0047	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,042.52860	6,084.209	28.46	0.9953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			2.96150	2.328	28.46	0.0041	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,172.06150	6,213.828	28.46	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			7.41810	6.030	28.46	0.0098	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,346.51810	5,387.530	28.46	0.9902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			4.53160	3.618	28.46	0.0062	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,793.63160	5,835.118	28.46	0.9938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			4.28690	3.416	28.46	0.0059	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,843.38690	5,884.916	28.46	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			9.91130	8.143	28.46	0.0129	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,079.01130	5,119.643	28.46	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			9.70230	7.965	28.46	0.0126	0.00	0	2,310

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,098.80230	5,139.465	28.46	0.9874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			8.26290	6.744	28.46	0.0109	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,247.36290	5,288.244	28.46	0.9891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			17.98750	15.102	28.46	0.0224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,517.08750	4,556.602	28.46	0.9776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			17.26320	14.472	28.46	0.0216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,556.36320	4,595.972	28.46	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			10.90490	8.990	28.46	0.0141	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,990.00490	5,030.490	28.46	0.9859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			25.64880	21.812	28.46	0.0310	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,174.74880	4,213.312	28.46	0.9690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			24.64060	20.924	28.46	0.0299	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,213.74060	4,252.424	28.46	0.9701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			24.15040	20.493	28.46	0.0294	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,233.25040	4,271.993	28.46	0.9706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			30.28940	26.963	27.78	0.0382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,839.38940	3,878.463	27.78	0.9618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			26.49960	23.209	28.46	0.0328	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,115.59960	4,154.709	28.46	0.9672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			26.13690	22.501	28.46	0.0319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,145.23690	4,184.000	28.46	0.9681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			33.68930	30.342	27.26	0.0430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,632.78930	3,671.842	27.26	0.9570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			31.20710	27.874	27.63	0.0395	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,780.30710	3,819.374	27.63	0.9605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			30.74310	27.413	27.70	0.0388	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,809.84310	3,848.913	27.70	0.9612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			44.62180	41.290	26.02	0.0583	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,133.72180	3,172.790	26.02	0.9417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			35.88700	32.534	26.97	0.0461	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,514.98700	3,554.034	26.97	0.9539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			33.86490	30.517	27.24	0.0432	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,622.96490	3,662.017	27.24	0.9568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			47.05160	43.736	25.79	0.0617	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,046.15160	3,085.235	25.79	0.9383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			45.94990	42.626	25.89	0.0602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,085.04990	3,124.126	25.89	0.9398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			45.67990	42.354	25.92	0.0598	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,094.77990	3,133.855	25.92	0.9402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			51.51880	48.240	25.43	0.0679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,900.61880	2,939.740	25.43	0.9321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			51.20350	47.922	25.45	0.0675	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,910.30350	2,949.422	25.45	0.9325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			49.36570	46.067	25.60	0.0649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,968.46570	3,007.567	25.60	0.9351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			60.89950	56.694	24.90	0.0793	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	16.53	Put		2,679.99950	2,718.194	24.90	0.9207	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		59.96620	55.825	24.94	0.0781	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,699.06620	2,737.325	24.94	0.9219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		53.87020	50.544	25.26	0.0711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,832.97020	2,872.044	25.26	0.9289	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		72.31380	67.338	24.47	0.0930	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,471.41380	2,508.838	24.47	0.9070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		67.37650	62.733	24.64	0.0871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,556.47650	2,594.233	24.64	0.9129	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		125.31790	118.512	23.55	0.1376	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,317.51790	2,353.112	23.55	0.8624	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		601.82530	574.301	19.14	0.5169	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		574.02530	588.901	19.14	0.4831	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		585.24400	559.815	19.36	0.4885	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		675.24400	692.115	19.36	0.5115	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		178.03380	169.128	22.84	0.1802	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		2,058.03380	2,091.428	22.84	0.8198	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		555.04450	534.504	20.10	0.4147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		1,068.74450	1,090.304	20.10	0.5853	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		381.28020	367.153	21.41	0.3033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,594.98020	1,622.953	21.41	0.6967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		753.23520	726.284	19.12	0.5246	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		716.93520	732.084	19.12	0.4754	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		637.54400	614.273	19.66	0.4624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		901.24400	920.073	19.66	0.5376	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		309.96510	297.938	22.06	0.2536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,913.66510	1,943.738	22.06	0.7464	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		405.98930	390.948	21.18	0.3201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,499.68930	1,526.748	21.18	0.6799	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		383.27180	369.073	21.39	0.3046	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,586.97180	1,614.873	21.39	0.6954	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		182.12810	175.335	23.58	0.1588	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,795.82810	2,831.135	23.58	0.8412	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		379.30050	365.248	21.43	0.3019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,603.00050	1,631.048	21.43	0.6981	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		316.78720	304.496	22.00	0.2584	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,880.48720	1,910.296	22.00	0.7416	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		101.55000	98.608	27.34	0.0879	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,395.25000	4,434.408	27.34	0.9121	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		300.03480	288.390	22.15	0.2466	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,963.73480	1,994.190	22.15	0.7534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		239.62890	230.405	22.78	0.2028	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,323.32890	2,356.205	22.78	0.7972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		55.25310	53.568	27.34	0.0521	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,298.95310	5,339.368	27.34	0.9479	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		160.68420	156.817	24.05	0.1429	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	17.00	Put			3,024.38420	3,062.617	24.05	0.8571	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			143.82210	140.773	24.80	0.1277	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,317.52210	3,356.573	24.80	0.8723	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			13.78560	13.329	27.34	0.0152	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,297.48560	7,339.129	27.34	0.9848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			100.91610	97.991	27.34	0.0875	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,404.61610	4,443.791	27.34	0.9125	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			70.71230	68.597	27.34	0.0645	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,934.41230	4,974.397	27.34	0.9355	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,013.11260	1,971.687	17.08	0.9038	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			76.81260	77.487	17.08	0.0962	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,376.01800	1,336.352	17.68	0.7685	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			239.71800	242.152	17.68	0.2315	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			915.08130	883.981	18.55	0.6023	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			528.78130	539.781	18.55	0.3977	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			925.26790	895.883	18.85	0.5732	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			658.46790	671.083	18.85	0.4268	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			212.36650	205.286	23.69	0.1683	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,015.56650	3,050.486	23.69	0.8317	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			274.66800	264.896	23.05	0.2052	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,693.06800	2,725.196	23.05	0.7948	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			901.55170	873.620	19.06	0.5501	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			749.95170	763.920	19.06	0.4499	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,067.14890	1,040.282	18.82	0.5747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			778.34890	793.082	18.82	0.4253	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,036.35450	1,010.029	18.93	0.5626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			817.55450	832.829	18.93	0.4374	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,014.91020	988.973	19.00	0.5541	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,446.96590	5,484.119	26.15	0.9045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,709.64620	1,673.174	17.69	0.7683	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			310.84620	315.974	17.69	0.2317	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,199.73680	1,170.685	18.40	0.6243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			630.93680	643.485	18.40	0.3757	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,996.84080	4,033.643	25.15	0.8375	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,179.85420	1,151.109	18.46	0.6171	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			651.05420	663.909	18.46	0.3829	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			220.02480	216.118	26.15	0.1445	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,471.22480	4,508.918	26.15	0.8555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			135.76590	131.319	26.15	0.0955	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,309.86380	2,338.297	22.00	0.7152	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			375.31780	364.189	22.63	0.2435	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,706.51780	2,736.989	22.63	0.7565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			251.49310	246.496	24.95	0.1665	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,902.69310	3,939.296	24.95	0.8335	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			245.64080	240.843	25.15	0.1625	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,922.47270	1,948.981	21.35	0.6654	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	15.86	Call			524.95760	509.788	21.46	0.3258	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,986.15760	2,012.588	21.46	0.6742	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			477.49590	463.563	21.79	0.3005	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,178.69590	2,206.363	21.79	0.6995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			448.66380	435.497	22.00	0.2848	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,711.95000	1,736.858	20.93	0.6342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			598.40770	581.777	20.94	0.3646	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,719.60770	1,744.577	20.94	0.6354	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			596.08120	579.508	20.96	0.3634	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,727.28120	1,752.308	20.96	0.6366	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			541.27270	526.181	21.35	0.3346	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			846.11020	861.773	19.00	0.4459	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			770.66020	749.550	19.97	0.4489	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,261.86020	1,282.350	19.97	0.5511	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			603.10320	586.344	20.91	0.3670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,704.30320	1,729.144	20.91	0.6330	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			600.75000	584.058	20.93	0.3658	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,216.36980	1,188.226	18.59	0.6113	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			705.76980	718.926	18.59	0.3887	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			295.39690	287.479	24.59	0.1842	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,814.79690	3,848.179	24.59	0.8158	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			478.72230	464.924	23.08	0.2584	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,214.92230	3,241.224	23.08	0.7416	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			477.38610	463.621	23.09	0.2577	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,223.58610	3,249.921	23.09	0.7423	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,167.64580	2,136.412	17.28	0.8105	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			273.84580	282.712	17.28	0.1895	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,535.89300	1,505.640	18.31	0.6639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			642.09300	651.940	18.31	0.3361	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			480.06360	466.237	23.07	0.2590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,206.26360	3,232.537	23.07	0.7410	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			728.90850	708.378	22.91	0.3253	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,056.90850	3,077.878	22.91	0.6747	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,011.94930	988.800	21.38	0.4322	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,029.94930	2,048.300	21.38	0.5678	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			732.37490	711.810	22.89	0.3267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,040.37490	3,061.310	22.89	0.6733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			730.63880	710.088	22.90	0.3260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,048.63880	3,069.588	22.90	0.6740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			950.85830	926.544	23.01	0.3664	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,110.45830	3,128.144	23.01	0.6336	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			948.91950	924.622	23.02	0.3657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,118.51950	3,136.222	23.02	0.6343	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			946.98650	922.705	23.03	0.3651	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,126.58650	3,144.305	23.03	0.6349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,167.89760	1,138.719	23.09	0.3979	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	17.71	Put			3,199.09760	3,212.419	23.09	0.6021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,681.96170	2,659.704	18.95	0.7496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			643.16170	663.404	18.95	0.2504	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,172.12280	1,142.933	23.07	0.3991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,183.32280	3,196.633	23.07	0.6009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,170.00740	1,140.823	23.08	0.3985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,191.20740	3,204.523	23.08	0.6015	0.00	0	0
Total \$ / R Option												0.00	0	2,304,124
Total \$ / R												884,063,127.60	63,687	3,059,515
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.86850		13.91090			0.0000	388,318.00	28	357
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.09420		14.13630			0.0000	0.00	0	56
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.35720		14.39880			0.0000	0.00	0	1
Total \$ / R MAXI Future												388,318.00	28	414
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			21,267.78070	19,970.130	21.79	0.2446	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			129,177.78070	132,120.130	21.79	0.7554	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			21,094.15090	19,805.921	21.82	0.2429	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			130,004.15090	132,955.921	21.82	0.7571	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			20,922.23940	19,643.158	21.84	0.2412	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			130,832.23940	133,793.158	21.84	0.7588	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			302,438.42080	306,261.715	24.05	0.8571	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			16,009.22110	15,625.292	24.07	0.1424	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			303,379.22110	307,205.292	24.07	0.8576	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			16,147.96080	15,738.477	24.02	0.1434	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			301,517.96080	305,318.477	24.02	0.8566	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			16,068.42080	15,681.715	24.05	0.1429	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			43,004.19610	41,738.037	22.15	0.2745	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			240,124.19610	243,018.037	22.15	0.7255	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			42,839.55930	41,577.939	22.16	0.2735	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			240,959.55930	243,857.939	22.16	0.7265	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			42,675.68230	41,418.586	22.17	0.2726	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			241,795.68230	244,698.586	22.17	0.7274	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												388,318.00	28	414
£ / R	On	05/10/2016	Foreign Exchange Future			17.72880		17.77160			0.0000	0.00	0	117
£ / R	On	27/10/2016	Foreign Exchange Future			17.80940		17.85280			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			18.00760		18.05010			0.0000	148,310,593.60	8,236	69,674
£ / R	On	13/03/2017	Foreign Exchange Future			18.33550		18.37770			0.0000	18,335,500.00	1,000	3,580
£ / R	On	25/04/2017	Foreign Exchange Future			18.50540		18.54820			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.71890		18.76160			0.0000	14,039,175.00	750	13,275
£ / R	On	18/12/2017	Foreign Exchange Future			19.56630		19.61200			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												180,685,268.60	9,986	86,760
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			144.53820	106.574	16.73	0.3464	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			292.93820	297.774	16.73	0.6536	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			43.41630	34.562	18.38	0.0814	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,410.61630	1,445.162	18.38	0.9186	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,148.02760	1,100.587	16.51	0.7487	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			227.92760	222.987	16.51	0.2513	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			0.00000	718.491	16.97	0.5862	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			0.00000	460.892	16.97	0.4138	506,980.65	1,100	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			472.20210	436.508	17.71	0.4138	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,633.76890	4,672.561	25.66	0.9642	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			37.17560	32.285	27.39	0.0360	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,997.07560	5,034.685	27.39	0.9640	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,393.22480	3,432.750	20.49	0.9565	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			33.69170	30.048	25.56	0.0358	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,613.59170	4,652.448	25.56	0.9642	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			2.70640	1.862	29.27	0.0026	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,892.60640	8,934.262	29.27	0.9974	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			33.86890	30.161	25.66	0.0358	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			832.10210	838.908	17.71	0.5862	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			33.78020	30.105	25.61	0.0358	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,623.68020	4,662.505	25.61	0.9642	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			19.64890	15.181	29.27	0.0174	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,429.54890	6,467.581	29.27	0.9826	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			33.32480	30.350	20.49	0.0435	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			59.57620	40.400	21.00	0.0403	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,441.87620	5,464.900	21.00	0.9597	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			60.23250	41.030	21.01	0.0408	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,422.53250	5,445.530	21.01	0.9592	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			59.90340	40.715	21.00	0.0405	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,432.20340	5,455.215	21.00	0.9595	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			141.69420	131.248	23.86	0.0905	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,573.49420	5,605.848	23.86	0.9095	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,278.40000	5,321.100	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,258.40000	5,301.100	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,268.40000	5,311.100	1.0000	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			414.04020	563.290	24.35	0.2126	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,962.04020	6,156.990	24.35	0.7874	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			416.52480	566.156	24.35	0.2135	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,944.52480	6,139.856	24.35	0.7865	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			415.28080	564.721	24.35	0.2131	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,953.28080	6,148.421	24.35	0.7869	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												506,980.65	1,100	15,755
Total £ / R												181,192,249.25	11,086	102,515
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13851		0.13817			0.0000	13,851.00	100	11,449
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14134		0.14098			0.0000	0.00	0	1,360
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14464		0.14426			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14777		0.14737			0.0000	0.00	0	0
Total ¥ / R Future												13,851.00	100	12,809
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	20.59	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,183.10000	27,149.000	20.59	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	20.59	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,183.10000	28,149.000	20.59	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	20.59	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,183.10000	29,149.000	20.59	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			770.52250	770.402	18.44	0.5551	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			672.32250	636.802	18.44	0.4449	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			415.81550	410.867	19.49	0.3505	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,317.61550	1,277.267	19.49	0.6495	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			216.95600	211.416	20.45	0.2047	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,118.75600	2,077.816	20.45	0.7953	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			470.09710	466.289	20.52	0.3126	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,044.39710	2,002.489	20.52	0.6874	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			290.76810	286.315	21.15	0.2105	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,865.06810	2,822.515	21.15	0.7895	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			746.01580	744.768	19.75	0.4477	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,320.31580	1,280.968	19.75	0.5523	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,210.74070	1,210.529	22.50	0.5175	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,473.44070	1,433.429	22.50	0.4825	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			871.90250	868.360	23.04	0.4071	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,134.60250	2,091.260	23.04	0.5929	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			625.20600	619.897	23.57	0.3140	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,887.90600	2,842.797	23.57	0.6860	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												13,851.00	100	12,809
€ / R	On	30/09/2016	Foreign Exchange Future			15.37900		15.36130			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.59470		15.57350			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.67050		15.64930			0.0000	3,243,793.50	207	47,269
€ / R	On	13/03/2017	Foreign Exchange Future			15.98870		15.96560			0.0000	8,793,785.00	550	8,345
€ / R	On	19/06/2017	Foreign Exchange Future			16.36020		16.33640			0.0000	0.00	0	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			16.71430		16.68780			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.14230		17.11640			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												12,037,578.50	757	133,734
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call		0.71250	0.704	35.45	0.0040		0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put		1,619.41250	1,601.704	35.45	0.9960		0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call		251.55950	241.547	18.93	0.3170		0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put		918.05950	886.847	18.93	0.6830		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		183.51520	174.469	20.18	0.2121		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,544.21520	1,513.969	20.18	0.7879		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		8.87370	7.643	25.46	0.0120		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,253.25590	6,231.599	25.46	0.9963		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		186.50410	177.398	20.14	0.2152		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,527.20410	1,496.899	20.14	0.7848		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,451.29020	1,420.718	19.97	0.7705		0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		185.00230	175.927	20.16	0.2137		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,535.70230	1,505.426	20.16	0.7863		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,051.85490	1,020.203	19.05	0.6744		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		277.61880	267.325	19.24	0.3041		0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,128.31880	1,096.826	19.24	0.6959		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		200.59020	191.218	19.97	0.2295		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,159.57370	5,137.143	25.46	0.9880		0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		2.55590	2.099	25.46	0.0037		0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		301.15490	290.703	19.05	0.3256		0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		186.93590	182.483	21.57	0.1585		0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		2,931.33590	2,903.783	21.57	0.8415		0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		188.82640	184.370	21.55	0.1599		0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		2,913.22640	2,885.670	21.55	0.8401		0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		187.87980	183.422	21.56	0.1592		0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		2,922.27980	2,894.722	21.56	0.8408		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		353.53910	350.054	21.63	0.2202		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,207.13910	3,179.854	21.63	0.7798		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		352.34680	348.854	21.64	0.2195		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,215.94680	3,188.654	21.64	0.7805		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		354.74060	351.263	21.62	0.2209		0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,198.34060	3,171.063	21.62	0.7791		0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		531.13750	529.369	21.52	0.2700		0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,323.33750	3,295.069	21.52	0.7300		0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		533.98400	532.245	21.50	0.2713		0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,306.18400	3,277.945	21.50	0.7287		0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		532.55820	530.804	21.51	0.2706		0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,314.75820	3,286.504	21.51	0.7294		0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,080.96740	2,055.614	20.10	0.5479		0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		1,144.47410	1,144.998	20.11	0.4512		0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,088.07410	2,062.698	20.11	0.5488		0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		1,141.59710	1,142.091	20.12	0.4503		0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,095.19710	2,069.791	20.12	0.5497		0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		1,147.36740	1,147.914	20.10	0.4521		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	6,372
Total € / R												12,037,578.50	757	140,106
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.57140		10.58160			0.0000	0.00	0	12,684
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.72230		10.73240			0.0000	0.00	0	3,292
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.89860		10.90800			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.06510		11.07290			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.29780		11.30700			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	16,067
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			339.22530	340.160	14.18	0.5408	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			246.94960	237.750	14.20	0.4539	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			345.34960	346.350	14.20	0.5461	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			254.75140	245.423	14.16	0.4646	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			333.15140	334.023	14.16	0.5354	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			250.82530	241.560	14.18	0.4592	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			111.04650	109.501	16.45	0.1780	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,338.64650	1,347.201	16.45	0.8220	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			113.42560	111.848	16.41	0.1813	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,321.02560	1,329.548	16.41	0.8187	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			112.22840	110.667	16.43	0.1797	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,329.82840	1,338.367	16.43	0.8203	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			227.31570	222.979	16.50	0.2583	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,379.31570	1,384.379	16.50	0.7417	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			225.60520	221.288	16.51	0.2566	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,387.60520	1,392.688	16.51	0.7434	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			229.03710	224.681	16.48	0.2599	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,371.03710	1,376.081	16.48	0.7401	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			334.70260	328.288	16.52	0.3082	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,431.80260	1,433.188	16.52	0.6918	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			332.68940	326.290	16.53	0.3066	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,439.78940	1,441.190	16.53	0.6934	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			330.68970	324.305	16.55	0.3051	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,447.78970	1,449.205	16.55	0.6949	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,151.38180	1,151.558	16.32	0.5725	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			585.45970	576.443	16.34	0.4258	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,158.45970	1,158.643	16.34	0.5742	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			591.31520	582.288	16.31	0.4292	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,144.31520	1,144.488	16.31	0.5708	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			588.38180	579.358	16.32	0.4275	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	16,067
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.53460		10.59970			0.0000	0.00	0	4,333

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.71300		10.77920			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.92230		10.98840			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	4,333
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			15.39590	11.849	18.96	0.0326	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,925.69590	1,987.249	18.96	0.9674	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			15.15000	11.643	18.97	0.0321	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,935.45000	1,997.043	18.97	0.9679	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			14.90820	11.440	18.99	0.0315	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,945.20820	2,006.840	18.99	0.9685	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			66.94260	61.410	18.87	0.0997	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,017.74260	2,078.410	18.87	0.9003	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			66.33960	60.858	18.89	0.0989	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,027.13960	2,087.858	18.89	0.9011	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			65.74140	60.311	18.91	0.0980	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,036.54140	2,097.311	18.91	0.9020	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			339.67200	318.216	16.69	0.3338	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,081.27200	1,125.916	16.69	0.6662	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			337.35080	316.008	16.71	0.3318	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,088.95080	1,133.708	16.71	0.6682	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			335.04750	313.822	16.73	0.3299	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,096.64750	1,141.522	16.73	0.6701	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	4,333
CF CANDCO	On	19/12/2016	Foreign Exchange Future			682.16850		682.16850			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CF CANDCO	On	03/10/2016	Foreign Exchange Future			42.60880		42.60880			0.0000	0.00	0	30,000
Total CF CANDO CAHA Future												0.00	0	30,000
Total CF CANDO CAHA												0.00	0	30,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.40200		14.39480			0.0000	0.00	0	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.71370		14.70530			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.07960		15.06900			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			54.36460	50.229	21.12	0.0792	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,359.56460	2,348.230	21.12	0.9208	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			55.66150	51.439	21.11	0.0808	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,340.86150	2,329.440	21.11	0.9192	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			55.00900	50.832	21.11	0.0800	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,350.20900	2,338.832	21.11	0.9200	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			194.04590	189.591	21.65	0.1742	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,558.74590	2,545.891	21.65	0.8258	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			196.18940	191.713	21.63	0.1759	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,540.88940	2,528.013	21.63	0.8241	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			195.11440	190.649	21.64	0.1751	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,549.81440	2,536.949	21.64	0.8249	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			693.37420	690.775	19.87	0.4115	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,514.37420	1,501.175	19.87	0.5885	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			698.94170	696.343	19.84	0.4141	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,499.94170	1,486.743	19.84	0.5859	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			696.15170	693.555	19.86	0.4128	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,507.15170	1,493.955	19.86	0.5872	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06450		2.06730			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08760		2.08890			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.11300		2.11560			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,064.15190	4,089.898	21.09	0.9575	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			42.03160	39.466	20.80	0.0479	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,869.03160	3,894.466	20.80	0.9521	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			39.50400	37.099	20.94	0.0451	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,966.50400	3,992.099	20.94	0.9549	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			37.15190	34.898	21.09	0.0425	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,057.95970	4,072.343	19.95	0.8859	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			140.45090	141.886	20.04	0.1096	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,151.45090	4,165.886	20.04	0.8904	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			134.26010	135.746	20.12	0.1053	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,245.26010	4,259.746	20.12	0.8947	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			146.95970	148.343	19.95	0.1141	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			831.31640	815.476	18.33	0.3841	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,075.31640	2,085.476	18.33	0.6159	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			804.10190	788.671	18.41	0.3740	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,148.10190	2,158.671	18.41	0.6260	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			777.80560	762.779	18.48	0.3642	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,221.80560	2,232.780	18.48	0.6358	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.05880		2.06200			0.0000	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			389.89570	370.344	17.12	0.3784	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			869.89570	882.344	17.12	0.6216	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			359.19820	340.719	17.26	0.3547	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			939.19820	952.719	17.26	0.6453	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			330.69080	313.263	17.39	0.3320	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,010.69080	1,025.263	17.39	0.6680	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.10450		2.10150			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.14780		2.14440			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			42.66760	43.180	20.01	0.0526	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,727.66760	3,698.180	20.01	0.9474	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			39.69690	40.106	20.11	0.0491	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,824.69690	3,795.106	20.11	0.9509	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			36.94610	37.262	20.21	0.0459	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,921.94610	3,892.262	20.21	0.9541	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,687.07670	1,662.717	16.84	0.6512	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			506.77770	516.163	16.94	0.3358	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,762.77770	1,738.164	16.94	0.6642	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			483.61860	492.760	17.04	0.3232	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,839.61860	1,814.760	17.04	0.6768	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			531.07670	540.717	16.84	0.3488	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.78970		1.79510			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.82000		1.82540			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.85500		1.86030			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			81.90320	74.880	24.37	0.0822	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,330.90320	3,377.880	24.37	0.9178	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			77.09250	70.411	24.52	0.0777	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,426.09250	3,473.411	24.52	0.9223	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			72.59930	66.241	24.67	0.0734	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,521.59930	3,569.241	24.67	0.9266	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			254.21630	242.995	23.16	0.1705	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,400.21630	3,442.995	23.16	0.8295	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			244.47540	233.862	23.29	0.1646	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,490.47540	3,533.862	23.29	0.8354	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			235.17170	228.032	23.51	0.1601	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,581.17170	3,628.032	23.51	0.8399	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			875.32480	848.816	20.15	0.4075	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,872.32480	1,898.816	20.15	0.5925	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			848.70980	822.856	20.28	0.3971	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,945.70980	1,972.856	20.28	0.6029	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			823.06480	797.855	20.41	0.3870	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,020.06480	2,047.855	20.41	0.6130	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.13470		0.13510			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13480		0.13480			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13490		0.13540			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.04370		10.04120			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.17750		10.17490			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.33500		10.33180			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			83.08820	82.244	17.30	0.1870	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			891.88820	888.544	17.30	0.8130	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			81.75480	80.919	17.33	0.1845	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			900.55480	897.219	17.33	0.8155	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			80.44290	79.615	17.35	0.1819	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			909.24290	905.915	17.35	0.8181	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			160.22960	160.974	17.14	0.2433	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,095.32960	1,093.474	17.14	0.7567	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			163.51340	164.269	17.10	0.2476	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,078.61340	1,076.769	17.10	0.7524	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			161.86260	162.613	17.12	0.2454	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,086.96260	1,085.113	17.12	0.7546	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			354.27200	349.897	16.71	0.3717	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			962.47200	954.897	16.71	0.6283	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			351.67740	347.309	16.73	0.3695	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			969.87740	962.309	16.73	0.6305	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			349.09970	344.742	16.75	0.3673	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			977.29970	969.742	16.75	0.6327	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.32290		1.32630			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.33470		1.33790			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.35000		1.35310			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			737.00000	771.000		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			837.00000	871.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Put			937.00000	971.000		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			821.00000	853.000		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			921.00000	953.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.44	Put			1,021.00000	1,053.000		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			269.00000	300.000		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			369.00000	400.000		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			469.00000	500.000		1.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 19/12/2016 Foreign Exchange Future			1.29850		1.29760			0.0000	0.00	0	0
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.30090		1.30000			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.30380		1.30300			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO € On 19/12/2016 Foreign Exchange Future			1.12990		1.12500			0.0000	0.00	0	13,266
QUANTO € On 13/03/2017 Foreign Exchange Future			1.13440		1.12940			0.0000	0.00	0	0
QUANTO € On 19/06/2017 Foreign Exchange Future			1.13950		1.13460			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	13,266
Total QUANTO € / \$									0.00	0	13,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/12/2016	Foreign Exchange Future			24,327.31000		24,333.24000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.20500		10.23770			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.37390		10.40580			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			25.56820	23.832	19.12	0.0610	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,597.86820	1,628.832	19.12	0.9390	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			25.10320	23.418	19.14	0.0601	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,607.40320	1,638.419	19.14	0.9399	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			24.64630	23.013	19.16	0.0591	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,616.94630	1,648.013	19.16	0.9409	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			251.08010	239.495	16.85	0.3273	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			835.28010	855.595	16.85	0.6727	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			248.66920	237.187	16.87	0.3247	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			842.86920	863.287	16.87	0.6753	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			246.28210	234.901	16.89	0.3221	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			850.48210	871.001	16.89	0.6779	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.58250		4.63440			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.58170		4.63390			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			10.60940	8.043	17.80	0.0507	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			666.20940	715.543	17.80	0.9493	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			10.23340	7.769	17.86	0.0490	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			675.83340	725.269	17.86	0.9510	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			9.87180	7.505	17.93	0.0474	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			685.47180	735.005	17.93	0.9526	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			101.77940	85.338	15.15	0.3008	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			327.87940	363.638	15.15	0.6992	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			99.08270	83.130	15.19	0.2944	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			335.18270	371.430	15.19	0.7056	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			96.45010	80.979	15.23	0.2882	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			342.55010	379.279	15.23	0.7118	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 19/12/2016 Foreign Exchange Future			1.32580		1.33050			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.28500		1.29540			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.23050		1.23260			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,077,188,143.70	74,558	1,083,549
Total Options									506,980.65	1,100	2,326,251
Grand Total:									1,077,695,124.35	75,658	3,409,800