



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: 26/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/10/2016 Foreign Exchange Future			13.88750		13.85110			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.89020		13.85110			0.0000	0.00	0	2,627
\$ / R On 28/10/2016 Foreign Exchange Future			13.89020		13.85110			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.89860		13.86250			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			13.90140		13.86530			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.91540		13.87910			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.92370		13.88740			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.93760		13.90110			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.94040		13.90380			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.94310		13.90650			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.97370		13.93670			0.0000	0.00	0	1,123
\$ / R On 06/12/2016 Foreign Exchange Future			13.99570		13.95850			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.01230		13.97480			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.01510		13.97750			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.01780		13.98030			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.02060		13.98300			0.0000	0.00	0	82
\$ / R On 19/12/2016 Foreign Exchange Future			14.03160		13.99390			0.0000	1,317,328,702.80	93,883	414,721
\$ / R On 21/12/2016 Foreign Exchange Future			14.03720		13.99930			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.05920		14.02110			0.0000	0.00	0	790
\$ / R On 13/01/2017 Foreign Exchange Future			14.10020		14.06160			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			14.11390		14.07510			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	23/01/2017	Foreign Exchange Future			14.12750		14.08860			0.0000	0.00	0	70
\$ / R	On	25/01/2017	Foreign Exchange Future			14.13300		14.09400			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			14.14940		13.98700			0.0000	240,539.80	17	17
\$ / R	On	13/03/2017	Foreign Exchange Future			14.26220		14.22210			0.0000	222,333,435.80	15,589	105,063
\$ / R	On	12/04/2017	Foreign Exchange Future			14.34480		14.30390			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.36960		14.32850			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.38060		14.33940			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.53270		14.49130			0.0000	193,357,573.50	13,305	149,293
\$ / R	On	12/07/2017	Foreign Exchange Future			14.59640		14.55480			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.62130		14.57970			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.65850		14.60210			0.0000	7,329,250.00	500	3,700
\$ / R	On	23/10/2017	Foreign Exchange Future			14.67050		14.60590			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.88700		14.83550			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.28450		15.23660			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.68200		15.63770			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,740,589,501.90</b>	<b>123,294</b>	<b>687,739</b>
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.00000	0.000	20.70	0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,998.90000	4,962.500	20.70	1.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,051.10000	2,087.500	20.70	1.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	20.70	0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			354.47500	387.500	20.70	1.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			3.37500	0.000	20.70	0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.00000	0.000	20.70	0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,918.90000	4,882.500	20.70	1.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			0.03810	0.019	78.49	0.0001	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,288.93810	2,249.819	78.49	0.9999	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			604.41940	640.353	31.80	0.9978	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			3.31940	0.153	31.80	0.0022	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			12.11490	5.335	30.67	0.0565	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			411.01490	365.136	30.67	0.9435	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			0.42970	0.141	47.40	0.0014	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,109.32970	1,069.941	47.40	0.9986	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			0.26380	0.089	49.32	0.0009	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,209.16380	1,169.889	49.32	0.9991	0.00	0	9,960
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			258.30380	282.136	25.65	0.8427	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			37.20380	21.936	25.65	0.1573	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			203.29840	224.802	19.51	0.6708	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			90.79840	76.202	19.51	0.3292	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			287.84570	315.101	20.21	0.7782	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			55.34570	46.501	20.21	0.2218	0.00	0	15,400
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Call			0.00000	255.314	19.29	0.6932	5,106,272.00	20,000	10,000
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Put			0.00000	73.914	19.29	0.3068	1,478,272.00	20,000	10,000
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			129.94180	145.792	18.89	0.5068	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			164.64180	144.392	18.89	0.4932	0.00	0	700
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			0.59690	0.593	31.54	0.0025	0.00	0	8,695

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,481.49690	2,445.193	31.54	0.9975	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			12.17020	12.320	23.74	0.0500	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,083.07020	1,046.920	23.74	0.9500	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			0.65570	0.651	31.17	0.0028	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,421.55570	2,385.251	31.17	0.9972	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			177.71650	184.087	19.50	0.4528	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			290.31650	260.387	19.50	0.5472	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			144.03630	148.069	19.89	0.3852	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			356.63630	324.369	19.89	0.6148	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			104.05050	105.448	20.47	0.2955	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			466.65050	431.748	20.47	0.7045	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			74.48230	74.170	21.05	0.2216	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			587.08230	550.470	21.05	0.7784	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			217.85580	227.030	19.11	0.5253	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			230.45580	203.330	19.11	0.4747	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			267.93430	280.376	18.99	0.5991	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			180.53430	156.676	18.99	0.4009	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			28.07720	26.929	22.39	0.0930	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			940.67720	903.229	22.39	0.9070	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			129.39600	132.437	20.08	0.3536	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			391.99600	358.737	20.08	0.6464	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			389.71650	409.169	18.74	0.7383	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			102.31650	85.469	18.74	0.2617	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			295.68560	309.851	18.93	0.6355	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			158.28560	136.151	18.93	0.3645	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			407.77310	427.150	18.88	0.7009	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			136.67310	119.550	18.88	0.2991	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			286.12730	299.162	19.32	0.5588	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			242.32730	218.762	19.32	0.4412	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			1.53540	1.172	30.55	0.0037	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,185.03540	3,148.072	30.55	0.9963	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			697.61580	726.239	18.67	0.8683	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			51.11580	43.139	18.67	0.1317	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			12.40130	11.705	24.89	0.0354	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,705.90130	1,668.605	24.89	0.9646	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			2.45000	1.673	22.39	0.0055	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			578.93320	601.649	18.74	0.7390	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			142.23320	127.949	18.74	0.2610	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.31980	0.070	30.66	0.0002	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,463.61980	5,426.370	30.66	0.9998	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,139.15000	2,175.373	22.39	0.9945	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			569.55150	589.887	19.40	0.6821	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			211.05150	194.187	19.40	0.3179	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			239.54020	245.980	21.02	0.3747	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			631.04020	600.280	21.02	0.6253	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			169.73300	173.075	21.81	0.2688	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	Put		944.93300	910.775	21.81	0.7312	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		264.67090	271.671	20.74	0.3841	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		657.17090	626.571	20.74	0.6159	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,367.45290	1,403.013	18.55	0.9401	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		27.15290	25.213	18.55	0.0599	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,358.22710	1,393.719	18.56	0.9387	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		27.92710	25.918	18.56	0.0613	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,349.01910	1,384.439	18.56	0.9373	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		28.71910	26.639	18.56	0.0627	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call		439.69950	453.602	20.22	0.5418	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put		406.69950	383.002	20.22	0.4582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,203.16330	2,239.522	21.91	0.9820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		9.26330	7.922	21.91	0.0180	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,520.99100	1,557.577	19.42	0.9435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		27.09100	25.977	19.42	0.0565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,435.06060	1,471.813	19.10	0.9348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		31.16060	30.213	19.10	0.0652	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		1,289.97530	1,324.270	18.91	0.9121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		46.07530	42.670	18.91	0.0879	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,074.99110	1,106.583	18.96	0.8607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		81.09110	74.983	18.96	0.1393	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		899.86680	928.264	19.02	0.8027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		125.96680	116.664	19.02	0.1973	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		847.33280	874.566	19.03	0.7818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		143.43280	132.966	19.03	0.2182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		839.96230	867.024	19.04	0.7787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		146.06230	135.424	19.04	0.2213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		832.82380	859.515	19.04	0.7757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		148.92380	137.915	19.04	0.2243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		811.63010	837.185	19.05	0.7663	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		157.73010	145.585	19.05	0.2337	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		804.63950	829.808	19.05	0.7631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		160.73950	148.208	19.05	0.2369	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call		770.25900	794.566	19.12	0.7463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put		176.35900	162.966	19.12	0.2537	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		704.37840	726.935	19.28	0.7115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		210.47840	195.335	19.28	0.2885	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call		612.87190	632.759	19.51	0.6572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put		268.97190	251.159	19.51	0.3428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		584.33230	603.328	19.59	0.6387	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		290.43230	271.728	19.59	0.3613	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		556.77180	574.882	19.67	0.6201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		312.87180	293.282	19.67	0.3799	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		546.02030	563.777	19.70	0.6127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		322.12030	302.177	19.70	0.3873	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		433.40120	447.230	20.06	0.5270	0.00	0	23,450

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	Put			439.50120	415.630	20.06	0.4730	706,571.00	1,700	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			412.62700	424.548	20.13	0.5087	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			468.72700	442.948	20.13	0.4913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			400.59590	412.066	20.21	0.4978	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			486.69590	460.466	20.21	0.5022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			396.65560	407.977	20.24	0.4942	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			492.75560	466.377	20.24	0.5058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			392.75030	403.924	20.26	0.4907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			498.85030	472.324	20.26	0.5093	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			385.04420	395.928	20.32	0.4835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			511.14420	484.328	20.32	0.5165	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			362.74570	372.782	20.47	0.4625	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			548.84570	521.182	20.47	0.5375	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			355.58060	365.343	20.53	0.4556	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			561.68060	533.743	20.53	0.5444	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			345.08040	354.439	20.60	0.4453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			581.18040	552.839	20.60	0.5547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			338.23970	347.337	20.66	0.4385	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			594.33970	565.737	20.66	0.5615	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			321.68900	330.148	20.79	0.4219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			627.78900	598.548	20.79	0.5781	0.00	0	4,135
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			312.12760	320.217	20.87	0.4121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			648.22760	618.617	20.87	0.5879	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			309.00070	316.971	20.89	0.4089	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			655.10070	625.371	20.89	0.5911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			293.81020	301.190	21.02	0.3930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			689.91020	659.590	21.02	0.6070	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			290.85850	298.124	21.05	0.3899	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			696.95850	666.524	21.05	0.6101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			276.52240	283.233	21.18	0.3745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			732.62240	701.633	21.18	0.6255	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			262.87260	269.053	21.31	0.3596	0.00	0	1,300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			768.97260	737.453	21.31	0.6404	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			260.22190	266.302	21.34	0.3566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			776.32190	744.702	21.34	0.6434	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			237.51480	242.720	21.57	0.3310	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			843.61480	811.120	21.57	0.6690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			230.39080	235.320	21.65	0.3228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			866.49080	833.720	21.65	0.6772	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			223.47710	228.143	21.73	0.3147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			889.57710	856.543	21.73	0.6853	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			216.77020	221.182	21.81	0.3069	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			912.87020	879.582	21.81	0.6931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			214.57960	218.908	21.83	0.3043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			920.67960	887.308	21.83	0.6957	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			193.69380	197.332	22.09	0.2793	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			999.79380	965.732	22.09	0.7207	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			189.76860	193.264	22.14	0.2745	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,015.86860	981.664	22.14	0.7255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			182.15360	185.375	22.24	0.2651	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,048.25360	1,013.775	22.24	0.7349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			173.07050	175.965	22.37	0.2537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,089.17050	1,054.365	22.37	0.7463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			161.12210	163.594	22.54	0.2386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,147.22210	1,111.994	22.54	0.7614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			157.86510	160.224	22.59	0.2344	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,163.96510	1,128.624	22.59	0.7656	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			142.57280	144.405	22.85	0.2144	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,248.67280	1,212.805	22.85	0.7856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			128.81110	130.188	23.10	0.1961	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,334.91110	1,298.588	23.10	0.8039	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			127.51240	128.848	23.13	0.1943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,343.61240	1,307.248	23.13	0.8057	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			118.80510	119.863	23.30	0.1824	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,404.90510	1,368.263	23.30	0.8176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			105.30910	105.952	23.61	0.1637	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,511.40910	1,474.352	23.61	0.8363	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			96.78420	97.519	23.80	0.1521	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,582.88420	1,545.919	23.80	0.8479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			94.76510	95.476	23.84	0.1493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,600.86510	1,563.876	23.84	0.8507	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			88.03300	88.670	24.00	0.1399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,664.13300	1,627.070	24.00	0.8601	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			78.43400	78.974	24.24	0.1262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,764.53400	1,727.374	24.24	0.8738	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			69.19150	69.649	24.51	0.1128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,875.29150	1,838.049	24.51	0.8872	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			68.47420	68.927	24.54	0.1117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,884.57420	1,847.327	24.54	0.8883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			65.68230	66.114	24.62	0.1076	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,921.78230	1,884.514	24.62	0.8924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			65.00410	65.429	24.65	0.1066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,931.10410	1,893.829	24.65	0.8934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			56.23610	56.599	24.96	0.0935	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,062.33610	2,024.999	24.96	0.9065	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			50.22730	50.555	25.20	0.0844	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,166.32730	2,128.955	25.20	0.9156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			45.82010	46.124	25.41	0.0776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,251.92010	2,214.524	25.41	0.9224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			40.98910	41.271	25.65	0.0700	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,357.08910	2,319.671	25.65	0.9300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			37.44380	37.712	25.85	0.0644	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	Put			2,443.54380	2,406.112	25.85	0.9356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			34.91610	35.176	26.01	0.0604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,511.01610	2,473.576	26.01	0.9396	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			32.89690	33.150	26.14	0.0571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,568.99690	2,531.550	26.14	0.9429	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			32.25210	32.503	26.19	0.0561	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,588.35210	2,550.904	26.19	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			28.10880	28.349	26.50	0.0493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,724.20880	2,686.749	26.50	0.9507	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			26.25930	26.495	26.66	0.0463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,792.35930	2,754.895	26.66	0.9537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			26.00660	26.242	26.68	0.0459	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,802.10660	2,764.642	26.68	0.9541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			24.35540	24.775	26.81	0.0435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,860.45540	2,823.175	26.81	0.9565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			22.08710	22.276	26.84	0.0396	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,938.18710	2,900.676	26.84	0.9604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			21.03080	21.006	26.83	0.0376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,977.13080	2,939.406	26.83	0.9624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			20.77480	20.699	26.83	0.0371	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,986.87480	2,949.099	26.83	0.9629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			19.78000	19.511	26.82	0.0353	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,025.88000	2,987.911	26.82	0.9647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			12.22220	10.765	26.73	0.0209	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,408.32220	3,369.165	26.73	0.9791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			10.66250	9.048	26.71	0.0179	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,516.76250	3,477.448	26.71	0.9821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			10.53070	8.905	26.71	0.0177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,526.63070	3,487.305	26.71	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			8.73840	6.995	26.67	0.0142	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,674.83840	3,635.395	26.67	0.9858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			8.41800	6.662	26.67	0.0136	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,704.51800	3,665.062	26.67	0.9864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			8.10910	6.343	26.66	0.0131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,734.20910	3,694.743	26.66	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			5.71940	3.977	26.60	0.0086	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,011.81940	3,972.377	26.60	0.9914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			5.50940	3.779	26.59	0.0082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,041.60940	4,002.179	26.59	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			5.30690	3.590	26.58	0.0078	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,071.40690	4,031.990	26.58	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			5.04860	3.353	26.57	0.0073	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,111.14860	4,071.753	26.57	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			4.92420	3.239	26.57	0.0071	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,131.02420	4,091.639	26.57	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3.23980	1.975	26.54	0.0045	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	Put			4,419.33980	4,380.375	26.54	0.9955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			3.04690	1.845	26.54	0.0043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,459.14690	4,420.245	26.54	0.9957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1.53000	0.860	26.54	0.0021	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,897.63000	4,859.260	26.54	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1.32500	0.733	26.54	0.0018	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,987.42500	4,949.133	26.54	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1.28320	0.708	26.54	0.0018	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,007.38320	4,969.108	26.54	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1.00710	0.541	26.54	0.0014	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,157.10710	5,118.941	26.54	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.85560	0.451	26.54	0.0012	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,256.95560	5,218.851	26.54	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.40510	0.197	26.54	0.0005	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,706.50510	5,668.597	26.54	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.37230	0.179	26.54	0.0005	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,756.47230	5,718.579	26.54	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.33630	0.160	26.54	0.0004	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,816.43630	5,778.560	26.54	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.26490	0.123	26.54	0.0003	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,956.36490	5,918.523	26.54	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.21180	0.096	26.54	0.0003	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,086.31180	6,048.496	26.54	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.18440	0.082	26.54	0.0002	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,166.28440	6,128.482	26.54	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.14450	0.062	26.54	0.0002	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,306.24450	6,268.462	26.54	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.13010	0.055	26.54	0.0002	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,366.23010	6,328.456	26.54	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.05960	0.023	26.54	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,806.15960	6,768.423	26.54	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.04980	0.019	26.54	0.0001	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,906.14980	6,868.419	26.54	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.04150	0.016	26.54	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,006.14150	6,968.416	26.54	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.02680	0.010	26.54	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,246.12680	7,208.409	26.54	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.02400	0.008	26.54	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,306.12400	7,268.408	26.54	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00090	0.000	26.54	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,016.10090	8,978.400	26.54	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	26.54	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,946.10000	12,908.400	26.54	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			361.82050	371.713	20.53	0.4554	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			572.52050	544.513	20.53	0.5446	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			313.47920	320.764	20.81	0.3901	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	29/12/2016	Foreign Exchange Option	14.46	Put		752.37920	721.564	20.81	0.6099	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		567.94630	583.085	19.39	0.5651	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		456.34630	432.885	19.39	0.4349	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		91.42290	91.674	24.17	0.1226	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,199.82290	2,161.474	24.17	0.8774	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		450.91030	461.278	19.89	0.4702	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		655.81030	627.378	19.89	0.5298	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		557.51680	571.197	19.34	0.5390	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		528.91680	503.697	19.34	0.4610	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		549.19840	562.414	19.42	0.5289	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		555.19840	529.414	19.42	0.4711	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		140.92240	142.045	23.24	0.1706	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,936.92240	1,899.045	23.24	0.8294	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		0.00000	643.464	19.18	0.5680	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		0.00000	474.064	19.18	0.4320	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		351.57600	354.798	21.53	0.3124	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,479.47600	1,442.598	21.53	0.6876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		349.57500	352.735	21.55	0.3109	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,487.47500	1,450.535	21.55	0.6891	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		616.69840	627.667	19.76	0.4927	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		794.59840	765.467	19.76	0.5073	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		287.55870	290.099	22.21	0.2628	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,765.45870	1,727.899	22.21	0.7372	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		280.79810	283.188	22.28	0.2574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,798.69810	1,760.988	22.28	0.7426	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		353.59000	356.872	21.51	0.3140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,471.49000	1,434.671	21.51	0.6860	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		211.91030	212.758	23.03	0.2012	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,209.81030	2,170.558	23.03	0.7988	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		156.94760	156.723	23.87	0.1533	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,684.84760	2,644.523	23.87	0.8467	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		326.54430	329.027	21.79	0.2930	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		1,584.44430	1,546.827	21.79	0.7070	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		120.60720	118.882	24.97	0.1181	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,208.50720	3,166.682	24.97	0.8819	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		84.30840	82.385	27.90	0.0795	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,292.20840	4,250.185	27.90	0.9205	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		270.98000	273.139	22.37	0.2497	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,848.88000	1,810.939	22.37	0.7503	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		57.36100	58.360	28.22	0.0586	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,835.26100	4,796.160	28.22	0.9414	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		43.84780	44.588	28.22	0.0464	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,201.74780	5,162.388	28.22	0.9536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		136.84270	136.279	24.26	0.1351	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,914.74270	2,874.079	24.26	0.8649	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		11.03200	11.177	28.22	0.0136	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	21.24	Put			7,028.93200	6,988.977	28.22	0.9864	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			9.60400	9.726	28.22	0.0120	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,207.50400	7,167.526	28.22	0.9880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			84.07890	82.155	27.93	0.0793	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,301.97890	4,259.955	27.93	0.9207	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,079.23670	2,114.219	17.99	0.9289	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			57.13670	52.019	17.99	0.0711	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,403.83450	1,433.825	18.09	0.8129	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			181.73450	171.625	18.09	0.1871	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			0.00000	1,079.136	18.39	0.7062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			0.00000	316.936	18.39	0.2938	633,872.20	2,000	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			739.23440	753.938	19.26	0.5619	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			617.13440	591.738	19.26	0.4381	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			654.96470	666.951	19.58	0.5152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			732.86470	704.751	19.58	0.4848	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			530.43160	539.069	20.21	0.4389	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			958.33160	926.869	20.21	0.5611	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			376.62840	380.598	21.30	0.3315	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,384.52840	1,348.398	21.30	0.6685	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			911.99320	931.159	18.72	0.6463	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			439.89320	418.959	18.72	0.3537	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			189.69900	188.831	23.87	0.1648	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,905.79900	2,864.031	23.87	0.8352	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			921.95410	939.683	18.95	0.6108	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			568.05410	544.883	18.95	0.3892	0.00	0	1,000
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			791.70880	804.912	19.46	0.5392	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			773.20880	745.312	19.46	0.4608	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			251.97220	251.554	23.20	0.2054	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,582.57220	2,540.954	23.20	0.7946	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			896.34240	912.631	19.12	0.5846	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			656.94240	632.031	19.12	0.4154	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,029.97050	1,046.890	19.25	0.5845	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			768.67050	744.190	19.25	0.4155	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			596.54750	602.514	21.15	0.3829	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,615.24750	1,579.814	21.15	0.6171	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,084.68290	1,103.035	19.08	0.6061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			703.38290	680.335	19.08	0.3939	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,052.42360	1,069.937	19.18	0.5934	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			741.12360	717.237	19.18	0.4066	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			534.60290	539.063	21.57	0.3490	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,823.30290	1,786.363	21.57	0.6510	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			774.67590	785.191	20.22	0.4729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,173.37590	1,142.491	20.22	0.5271	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			598.99870	605.023	21.13	0.3843	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,607.69870	1,572.324	21.13	0.6157	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			439.60850	442.372	22.25	0.2952	0.00	0	2,850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,208.30850	2,169.672	22.25	0.7048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			594.10360	600.011	21.16	0.3816	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,622.80360	1,587.311	21.16	0.6184	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			591.67590	597.525	21.18	0.3803	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,630.37590	1,594.825	21.18	0.6197	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			230.20760	227.193	25.23	0.1600	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,888.90760	3,844.493	25.23	0.8400	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			517.75010	521.797	21.69	0.3395	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,886.45010	1,849.097	21.69	0.6605	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			469.44330	472.877	22.04	0.3123	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,078.14330	2,040.177	22.04	0.6877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			129.24500	127.832	26.74	0.0951	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,347.94500	5,305.132	26.74	0.9049	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			364.02560	365.137	22.87	0.2502	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,602.72560	2,562.437	22.87	0.7498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			236.04610	233.179	25.03	0.1644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,794.74610	3,750.479	25.03	0.8356	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,223.59530	1,245.354	18.66	0.6574	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			562.29530	542.654	18.66	0.3426	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,202.75930	1,224.027	18.72	0.6500	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			581.45930	561.327	18.72	0.3500	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			204.75490	201.116	26.23	0.1407	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,363.45490	4,318.416	26.23	0.8593	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,753.34670	1,784.026	17.99	0.8003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			262.04670	251.326	17.99	0.1997	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			276.79600	273.325	24.53	0.1826	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,701.99600	3,656.925	24.53	0.8174	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,234.82200	1,253.842	18.65	0.6431	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			630.02200	607.442	18.65	0.3569	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			991.89920	1,005.045	19.55	0.5433	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			972.19920	943.745	19.55	0.4567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			431.24380	434.325	23.15	0.2514	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,219.14380	3,165.825	23.15	0.7486	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			373.26580	372.134	24.14	0.2164	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,771.16580	3,713.634	24.14	0.7836	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.03	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,397.90000	985,341.500	26.03	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			480.48920	485.028	22.70	0.2774	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,908.38920	2,856.528	22.70	0.7226	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			433.79690	436.955	23.13	0.2528	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,201.69690	3,148.455	23.13	0.7472	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			432.51780	435.635	23.14	0.2521	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,210.41780	3,157.135	23.14	0.7479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,200.13180	1,224.419	19.15	0.5869	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			918.03180	885.919	19.15	0.4131	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			586.01870	593.712	21.90	0.3307	0.00	0	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	18/09/2017	Foreign Exchange Option	16.40	Put			2,383.91870	2,335.212	21.90	0.6693	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			515.92160	521.515	22.41	0.2957	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,713.82160	2,663.015	22.41	0.7043	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,474.63130	1,507.855	18.45	0.6750	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			622.53130	599.354	18.45	0.3250	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,469.00640	1,502.108	18.45	0.6735	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			626.90640	603.608	18.45	0.3265	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,243.52620	1,269.030	19.01	0.6021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			861.42620	830.530	19.01	0.3979	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,107.41040	2,151.559	17.25	0.8254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			255.31040	243.059	17.25	0.1746	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,938.97390	1,979.207	17.70	0.7882	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			336.87390	320.707	17.70	0.2118	0.00	0	10,000
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,064.71620	1,089.081	19.80	0.5202	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,268.81620	1,228.581	19.80	0.4798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			642.68790	649.762	22.99	0.3121	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,117.18790	3,072.762	22.99	0.6879	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			908.33700	922.105	21.43	0.4208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,072.83700	2,035.105	21.43	0.5792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			645.88650	653.044	22.97	0.3135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,100.38650	3,056.045	22.97	0.6865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			644.28440	651.398	22.98	0.3128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,108.78440	3,064.398	22.98	0.6872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			876.60310	889.113	23.22	0.3600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,150.00310	3,114.613	23.22	0.6400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			880.35870	892.948	23.20	0.3613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,133.75870	3,098.448	23.20	0.6387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			878.47470	891.028	23.21	0.3606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,141.87470	3,106.528	23.21	0.6394	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,120.97470	1,137.863	23.38	0.3997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,183.27470	3,155.863	23.38	0.6003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,118.87620	1,135.729	23.39	0.3991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,191.17620	3,163.729	23.39	0.6009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,627.01890	2,666.661	18.98	0.7564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			629.31890	624.661	18.98	0.2436	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,123.07120	1,140.004	23.37	0.4004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,175.37120	3,148.004	23.37	0.5996	0.00	0	0
<b>Total \$ / R Option</b>												<b>7,924,987.20</b>	<b>43,700</b>	<b>2,439,392</b>
<b>Total \$ / R</b>												<b>1,748,514,489.10</b>	<b>166,994</b>	<b>3,127,131</b>
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		14.03160		13.99390			0.0000	210,474.00	15	379
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		14.26220		14.22210			0.0000	256,719.60	18	91
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		14.53270		14.49130			0.0000	43,598.10	3	51
<b>Total \$ / R MAXI Future</b>												<b>510,791.70</b>	<b>36</b>	<b>521</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		15,948.58520	16,190.079	22.57	0.2365		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		115,558.58520	112,030.079	22.57	0.7635		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		15,786.50560	16,022.354	22.59	0.2344		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		116,396.50560	112,862.354	22.59	0.7656		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		15,626.28040	15,856.560	22.62	0.2323		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		117,236.28040	113,696.560	22.62	0.7677		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		291,474.26820	287,407.925	24.26	0.8649		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		13,610.41800	13,552.748	24.28	0.1344		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		292,400.41800	288,332.748	24.28	0.8656		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		13,758.78050	13,703.396	24.24	0.1358		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		290,548.78050	286,483.396	24.24	0.8642		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		13,684.26820	13,627.925	24.26	0.1351		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		42,037.66100	42,271.093	22.40	0.2840		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		229,907.66100	226,001.093	22.40	0.7160		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		41,867.87270	42,097.499	22.41	0.2830		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		230,737.87270	226,827.499	22.41	0.7170		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		41,698.49780	41,924.732	22.42	0.2820		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		231,568.49780	227,654.732	22.42	0.7180		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>510,791.70</b>	<b>36</b>	<b>521</b>
£ / R	On	27/10/2016	Foreign Exchange Future		16.99900	16.77790			0.0000		0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future		17.18770	16.96710			0.0000		10,570,435.50	615	51,965
£ / R	On	13/03/2017	Foreign Exchange Future		17.50380	17.27840			0.0000		105,022.80	6	7,774
£ / R	On	25/04/2017	Foreign Exchange Future		17.66570	17.43750			0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future		17.87060	17.64070			0.0000		0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future		18.37830	18.13270			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>10,675,458.30</b>	<b>621</b>	<b>79,852</b>
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call	0.03260	0.026	65.42	0.0002		0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put	2,442.13260	2,221.026	65.42	0.9998		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call	632.80830	763.886	20.06	0.6425		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put	425.70830	336.186	20.06	0.3575		0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call	465.89030	570.696	20.57	0.5327		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put	628.79030	512.996	20.57	0.4673		0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call	403.71300	497.058	20.84	0.4836		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put	5,695.40460	5,478.256	33.93	0.9798		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call	8.89860	11.431	33.93	0.0150		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put	6,051.79860	5,833.731	33.93	0.9850		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put	4,462.71400	4,241.933	28.99	0.9722		0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call	12.74060	16.250	33.93	0.0205		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put	5,675.64060	5,458.551	33.93	0.9795		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call	0.14920	0.204	33.93	0.0004		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put	9,973.04920	9,752.504	33.93	0.9996		0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call	12.50460	15.955	33.93	0.0202		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	18.00	Put			1,252.19040	1,089.034	22.13	0.6915	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			151.89370	193.410	22.82	0.2300	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,594.79370	1,415.710	22.82	0.7700	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			2.12000	2.794	33.93	0.0042	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,495.02000	7,275.093	33.93	0.9958	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			19.81400	19.633	28.99	0.0278	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			803.59230	670.401	21.03	0.5443	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			273.65460	342.250	21.67	0.3652	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			1,056.55460	904.550	21.67	0.6348	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			12.62210	16.102	33.93	0.0204	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,685.52210	5,468.402	33.93	0.9796	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			219.29040	276.734	22.13	0.3085	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			736.61300	609.358	20.84	0.5164	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			261.91530	328.086	21.76	0.3533	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			1,094.81530	940.386	21.76	0.6467	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			54.65670	75.958	24.02	0.1041	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,477.55670	2,278.258	24.02	0.8959	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			370.69230	458.101	21.03	0.4557	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			18.07200	24.288	24.53	0.0255	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,499.67200	6,280.488	24.53	0.9745	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			18.34960	24.646	24.53	0.0259	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,479.94960	6,260.846	24.53	0.9741	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			18.21030	24.467	24.53	0.0257	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,489.81030	6,270.667	24.53	0.9743	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			53.26210	66.452	25.45	0.0531	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,595.76210	6,380.752	25.45	0.9469	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,399.30000	6,169.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,379.30000	6,149.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,389.30000	6,159.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			219.99600	254.380	23.05	0.1251	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,247.29600	7,036.080	23.05	0.8749	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			221.44890	256.011	23.05	0.1258	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,228.74890	7,017.711	23.05	0.8742	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			220.72130	255.194	23.05	0.1255	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,238.02130	7,026.894	23.05	0.8745	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>19,055</b>
<b>Total £ / R</b>												<b>10,675,458.30</b>	<b>621</b>	<b>98,907</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13468		0.13396			0.0000	0.00	0	13,577
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13742		0.13666			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14067		0.13989			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14252		0.14158			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 ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>13,577</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.76	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,603.80000	27,531.600	23.76	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.76	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,603.80000	28,531.600	23.76	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.76	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,603.80000	29,531.600	23.76	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			544.90710	562.083	20.09	0.4647	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			878.60710	819.683	20.09	0.5353	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			284.66440	289.710	21.54	0.2760	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,618.36440	1,547.310	21.54	0.7240	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			144.14160	144.207	22.68	0.1536	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,477.84160	2,401.807	22.68	0.8464	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			584.50870	595.426	21.33	0.3865	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,595.80870	1,528.226	21.33	0.6135	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			369.87220	374.495	22.37	0.2657	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,381.17220	2,307.295	22.37	0.7343	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			229.47480	230.654	23.12	0.1774	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,240.77480	3,163.454	23.12	0.8226	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			891.90120	915.843	22.76	0.4484	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,733.80120	1,663.843	22.76	0.5516	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			632.28810	649.026	23.65	0.3428	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,474.18810	2,397.026	23.65	0.6572	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			446.52810	458.865	24.40	0.2585	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,288.42810	3,206.865	24.40	0.7415	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>13,577</b>
€ / R	On	28/10/2016	Foreign Exchange Future			15.16970		15.03870			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.27240		15.15060			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.35560		15.22620			0.0000	16,108,024.40	1,049	52,848
€ / R	On	13/03/2017	Foreign Exchange Future			15.67100		15.53700			0.0000	9,559,310.00	610	8,287
€ / R	On	19/06/2017	Foreign Exchange Future			16.04120		15.90310			0.0000	8,020,600.00	500	77,407
€ / R	On	18/09/2017	Foreign Exchange Future			16.25130		16.09480			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.56120		16.40680			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>33,687,934.40</b>	<b>2,159</b>	<b>139,076</b>
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			4.59830	5.522	29.14	0.0418	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			715.89830	585.822	29.14	0.9582	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			73.22150	89.117	21.16	0.1753	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,162.62150	1,056.717	21.16	0.8247	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.87690	2.130	29.23	0.0041	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,832.59590	1,717.063	22.43	0.8706	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	16.90	Put			1,750.03130	1,635.689	22.28	0.8589	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			68.01600	81.755	22.45	0.1282	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,841.81600	1,726.155	22.45	0.8718	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			67.24390	80.858	22.46	0.1269	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,851.04390	1,735.258	22.46	0.8731	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,390.28600	1,281.823	21.36	0.7978	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			76.23130	91.289	22.28	0.1411	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,575.67690	5,446.530	29.23	0.9959	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.39400	0.445	29.23	0.0010	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,674.19400	6,544.845	29.23	0.9990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			68.79590	82.663	22.43	0.1294	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			129.29100	152.357	21.13	0.2210	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,303.09100	1,196.757	21.13	0.7790	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			116.48600	137.423	21.36	0.2022	0.00	0	450
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			110.85030	124.757	23.07	0.1208	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,263.85030	3,143.757	23.07	0.8792	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			110.37870	124.078	23.09	0.1202	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,273.37870	3,153.078	23.09	0.8798	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			109.91000	123.405	23.10	0.1196	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,282.91000	3,162.405	23.10	0.8804	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			257.91340	277.033	22.75	0.1872	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,544.81340	3,425.833	22.75	0.8128	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			257.32470	276.031	22.76	0.1865	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,554.22470	3,434.831	22.76	0.8135	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			258.50500	278.035	22.73	0.1878	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,535.40500	3,416.835	22.73	0.8122	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,758.92850	3,623.022	22.42	0.7712	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			393.10620	413.134	22.43	0.2282	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,768.30620	3,631.834	22.43	0.7718	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			392.49120	411.956	22.44	0.2276	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,777.69120	3,640.656	22.44	0.7724	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			393.72850	414.322	22.42	0.2288	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,488.04600	2,393.383	20.84	0.6081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			842.58290	902.133	20.85	0.3910	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,495.78290	2,400.933	20.85	0.6090	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			840.32720	899.691	20.86	0.3901	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,503.52720	2,408.491	20.86	0.6099	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			844.84600	904.583	20.84	0.3919	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,372</b>
<b>Total € / R</b>												<b>33,687,934.40</b>	<b>2,159</b>	<b>145,448</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.74040		10.66330			0.0000	21,845,973.60	2,034	11,946
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.89580		10.81670			0.0000	0.00	0	3,439
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.07830		10.99760			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.15170		11.06010			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
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.30270		11.21480			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>21,845,973.60</b>	<b>2,034</b>	<b>15,476</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			245.08380	277.935	14.35	0.5650	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			241.78380	197.535	14.35	0.4350	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			240.65480	272.545	14.35	0.5583	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			247.35480	202.145	14.35	0.4417	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			236.29270	267.222	14.35	0.5516	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			252.99270	206.822	14.35	0.4484	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			109.38200	112.580	16.33	0.1946	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,232.68200	1,156.780	16.33	0.8054	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			108.13440	111.312	16.35	0.1927	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,241.43440	1,165.512	16.35	0.8073	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			106.89990	110.060	16.38	0.1907	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,250.19990	1,174.260	16.38	0.8093	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			226.30600	233.859	16.31	0.2782	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,298.70600	1,225.559	16.31	0.7218	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			229.73350	237.507	16.27	0.2819	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,282.13350	1,209.207	16.27	0.7181	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			228.01250	235.677	16.29	0.2801	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,290.41250	1,217.377	16.29	0.7199	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,419.33560	1,344.891	16.49	0.6851	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			307.48230	324.558	16.50	0.3133	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,427.38230	1,352.858	16.50	0.6867	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			305.54260	322.536	16.52	0.3116	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,435.44260	1,360.836	16.52	0.6884	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			309.43560	326.591	16.49	0.3149	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,188.09750	1,128.749	16.34	0.5783	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			528.45190	557.330	16.31	0.4253	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,173.65190	1,114.630	16.31	0.5747	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			525.66900	554.381	16.33	0.4235	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,180.86900	1,121.681	16.33	0.5765	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			522.89750	551.449	16.34	0.4217	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>21,845,973.60</b>	<b>2,034</b>	<b>15,476</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.52730		10.48780			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.70850		10.66710			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.92090		10.87790			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,806</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			5.39230	4.696	20.58	0.0162	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,027.59230	1,987.396	20.58	0.9838	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			5.29300	4.598	20.60	0.0158	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	12.52	Put			2,037.49300	1,997.298	20.60	0.9842	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			5.19540	4.501	20.62	0.0155	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,047.39540	2,007.201	20.62	0.9845	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			48.26340	48.710	19.70	0.0858	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,111.16340	2,070.210	19.70	0.9142	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			47.78440	48.218	19.72	0.0850	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,120.68440	2,079.718	19.72	0.9150	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			47.31170	47.732	19.73	0.0842	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,130.21170	2,089.232	19.73	0.9158	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			298.30020	305.574	17.34	0.3289	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,150.40020	1,114.674	17.34	0.6711	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			296.16370	303.359	17.36	0.3269	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,158.26370	1,122.459	17.36	0.6731	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			294.04400	301.159	17.37	0.3249	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,166.14400	1,130.259	17.37	0.6751	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>5,806</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			489.65500		517.87140			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.17020		14.08220			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.47830		14.38710			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.84220		14.74760			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,011</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			22.22910	24.195	24.43	0.0457	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,620.02910	2,533.995	24.43	0.9543	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			21.99880	23.943	24.45	0.0452	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,629.79880	2,543.743	24.45	0.9548	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			21.77120	23.694	24.47	0.0448	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,639.57120	2,553.494	24.47	0.9552	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,803.69730	2,724.345	22.94	0.8637	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			122.29430	134.278	22.91	0.1378	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,785.19430	2,705.978	22.91	0.8622	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			121.54330	133.460	22.92	0.1370	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,794.44330	2,715.160	22.92	0.8630	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			120.79730	132.645	22.94	0.1363	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			555.21480	591.617	20.83	0.3760	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,677.61480	1,619.417	20.83	0.6240	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			552.87180	589.140	20.85	0.3747	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,685.27180	1,626.940	20.85	0.6253	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			550.53580	586.676	20.86	0.3734	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	19/06/2017	Foreign Exchange Option	15.89	Put			1,692.93580	1,634.475	20.86	0.6266	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,011</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06050		2.05400			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08300		2.07690			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.11030		2.10440			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			15.45820	14.612	22.09	0.0230	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,975.45820	3,909.612	22.09	0.9770	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			14.99790	14.020	22.38	0.0219	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,074.99790	4,009.020	22.38	0.9781	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			14.57130	13.473	22.67	0.0209	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,174.57130	4,108.473	22.67	0.9791	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,339.29310	4,279.148	21.21	0.9089	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			119.05660	120.120	21.02	0.0994	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,150.05660	4,090.120	21.02	0.9006	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			113.53310	114.488	21.12	0.0952	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,244.53310	4,184.488	21.12	0.9048	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			108.29310	109.148	21.21	0.0911	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,249.90840	2,200.916	18.85	0.6467	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			743.75110	754.993	18.68	0.3738	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,099.75110	2,051.993	18.68	0.6262	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			718.37800	728.988	18.77	0.3634	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,174.37800	2,125.988	18.77	0.6366	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			693.90840	703.916	18.85	0.3533	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			2.05520		2.04870			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			843.28270	791.526	18.71	0.6699	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			206.21660	217.861	18.89	0.3022	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			919.21660	865.861	18.89	0.6978	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			184.48860	194.681	19.07	0.2760	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			997.48860	942.681	19.07	0.7240	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			230.28270	243.526	18.71	0.3301	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Future			2.06800		2.05150			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.11030		2.09330			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,405.72030	4,237.432	24.04	0.9751	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			21.85090	19.140	23.52	0.0276	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,206.85090	4,039.140	23.52	0.9724	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			21.26580	18.254	23.78	0.0262	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,306.26580	4,138.254	23.78	0.9738	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			20.72030	17.432	24.04	0.0249	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			319.79110	350.114	18.07	0.2609	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,186.79110	2,047.115	18.07	0.7391	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			354.24270	387.753	17.84	0.2844	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,021.24270	1,884.753	17.84	0.7156	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			336.54950	368.427	17.95	0.2724	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,103.54950	1,965.427	17.95	0.7276	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			1.80970		1.80480			0.0000	0.00	0	14,390
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84070		1.83550			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.87630		1.87100			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>14,390</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			39.07160	39.494	25.03	0.0553	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,191.07160	3,142.494	25.03	0.9447	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			35.92250	36.402	25.20	0.0513	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,287.92250	3,239.402	25.20	0.9487	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			33.04280	33.572	25.37	0.0475	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,385.04280	3,336.572	25.37	0.9525	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			219.52090	215.515	23.35	0.1641	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,264.52090	3,208.515	23.35	0.8359	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			210.30440	206.181	23.47	0.1577	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,355.30440	3,299.181	23.47	0.8423	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			201.53770	197.314	23.60	0.1516	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,446.53770	3,390.314	23.60	0.8484	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			805.93970	812.618	20.46	0.4034	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,895.93970	1,849.618	20.46	0.5966	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			860.29020	869.106	20.23	0.4258	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,750.29020	1,706.106	20.23	0.5742	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			832.59950	840.334	20.35	0.4145	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,822.59950	1,777.334	20.35	0.5855	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>14,390</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13710		0.13670			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13710		0.13670			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13730		0.13690			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			10.03460		9.97570			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.17170		10.11130			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.33300		10.27130			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			41.49520	45.643	17.86	0.1350	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			915.79520	861.043	17.86	0.8650	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			40.62180	44.687	17.89	0.1325	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			924.92180	870.087	17.89	0.8675	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			39.76660	43.750	17.92	0.1301	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			934.06660	879.150	17.92	0.8699	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			128.09110	133.995	17.37	0.2248	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,106.79110	1,052.295	17.37	0.7752	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			126.67670	132.494	17.39	0.2227	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,115.37670	1,060.794	17.39	0.7773	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			125.21240	131.010	17.41	0.2205	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,123.91240	1,069.311	17.41	0.7795	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			312.36270	325.004	16.97	0.3632	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			981.06270	932.004	16.97	0.6368	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			309.95210	322.468	16.99	0.3609	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			988.65210	939.468	16.99	0.6391	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			307.56140	319.955	17.01	0.3586	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			996.26140	946.956	17.01	0.6414	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			1.31680		1.31400			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32870		1.32550			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34440		1.34110			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			860.00000	832.000		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			960.00000	932.000		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			1,060.00000	1,032.000		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			945.00000	913.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,045.00000	1,013.000		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			1,145.00000	1,113.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			489.00000	456.000		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			589.00000	556.000		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			389.00000	356.000		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
<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			1.22490		1.21250			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22730		1.21490			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22970		1.21730			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.09440		1.08810			0.0000	32,832.00	30	42
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.09880		1.09250			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.10380		1.09740			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>32,832.00</b>	<b>30</b>	<b>42</b>
<b>Total QUANTO € / \$</b>												<b>32,832.00</b>	<b>30</b>	<b>42</b>
RAIN	On	19/12/2016	Foreign Exchange Future			24,016.79000		23,871.84000			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			10.10500		10.05030			0.0000	0.00	0	165
SGD / R	On	13/03/2017	Foreign Exchange Future			10.27520		10.21860			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>165</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			8.31760	8.122	20.65	0.0272	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,768.01760	1,713.122	20.65	0.9728	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			8.15280	7.942	20.67	0.0267	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,777.85280	1,722.942	20.67	0.9733	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			7.99140	7.766	20.68	0.0261	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			1,787.69140	1,732.766	20.68	0.9739	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			177.44030	187.463	17.61	0.2854	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			948.84030	902.263	17.61	0.7146	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			175.58520	185.480	17.64	0.2829	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			956.98520	910.280	17.64	0.7171	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			173.75260	183.520	17.66	0.2804	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			965.15260	918.320	17.66	0.7196	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>165</b>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.49920		4.49340			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.49550		4.48770			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			3.18850	2.780	20.45	0.0217	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			799.78850	793.580	20.45	0.9783	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			3.07960	2.668	20.52	0.0209	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			809.67960	803.468	20.52	0.9791	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			2.97510	2.561	20.59	0.0201	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			819.57510	813.361	20.59	0.9799	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			60.95080	61.314	16.63	0.2385	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			433.25080	425.814	16.63	0.7615	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			59.29470	59.621	16.67	0.2329	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			441.59470	434.121	16.67	0.7671	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			57.68400	57.975	16.72	0.2275	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			449.98400	442.475	16.72	0.7725	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.39170		1.37760			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34790		1.33920			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29400		1.30070			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>1,807,342,491.90</b>	<b>128,174</b>	<b>980,482</b>
<b>Total Options</b>												<b>7,924,987.20</b>	<b>43,700</b>	<b>2,464,819</b>
<b>Grand Total:</b>												<b>1,815,267,479.10</b>	<b>171,874</b>	<b>3,445,301</b>