



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/09/2016 Foreign Exchange Future			13.69250		13.59440			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.69470		13.59710			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			13.69700		13.59970			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			13.69930		13.60230			0.0000	438,377.60	32	2,870
\$ / R On 03/10/2016 Foreign Exchange Future			13.70610		13.61020			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.70840		13.61290			0.0000	0.00	0	10,000
\$ / R On 05/10/2016 Foreign Exchange Future			13.71110		13.61550			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.71640		13.62070			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.72440		13.62860			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.72970		13.63380			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.73230		13.63640			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.73500		13.63910			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			13.74830		13.65220			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.75360		13.65740			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.76160		13.66530			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.76690		13.67050			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.76960		13.67310			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			13.79900		13.70210			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			13.80700		13.71000			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			13.82570		13.72850			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.85510		13.75750			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2016	Foreign Exchange Future			13.89230		13.79450			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			13.89500		13.79710			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			13.89760		13.79970			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.91090		13.81290			0.0000	1,356,354,482.70	97,503	456,917
\$ / R	On	13/01/2017	Foreign Exchange Future			13.97780		13.87920			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.01000		13.91110			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.13630		14.03600			0.0000	95,518,979.10	6,757	92,396
\$ / R	On	12/04/2017	Foreign Exchange Future			14.21680		14.11570			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.25160		14.15010			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.39880		14.29600			0.0000	54,773,035.20	3,804	150,380
\$ / R	On	12/07/2017	Foreign Exchange Future			14.46060		14.35740			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.64380		14.53930			0.0000	14,643,800.00	1,000	4,200
\$ / R	On	18/12/2017	Foreign Exchange Future			14.98200		14.88060			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.33040		15.23130			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.67880		15.58200			0.0000	0.00	0	70
Total \$ / R Future												1,521,728,674.60	109,096	737,666
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			3.31040	3.811	33.04	0.0219	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			1,098.91040	1,001.311	33.04	0.9781	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.16600	0.328	80.18	0.0009	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,813.06600	4,715.628	80.18	0.9991	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,797.10050	1,894.700	27.34	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.00050	0.000	27.34	0.0000	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			189.52370	248.538	20.22	0.7313	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			92.42370	53.838	20.22	0.2687	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.23740	0.457	80.18	0.0013	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,653.13740	4,555.757	80.18	0.9987	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			125.89980	163.556	19.04	0.5726	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			166.19980	106.556	19.04	0.4274	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			6.36450	6.065	22.60	0.0360	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			904.06450	806.766	22.60	0.9640	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			1.66220	1.570	27.50	0.0091	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			1,399.36220	1,302.270	27.50	0.9909	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			0.66870	0.614	29.49	0.0036	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,698.36870	1,601.314	29.49	0.9964	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			14.46830	16.667	21.08	0.0908	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			662.16830	567.367	21.08	0.9092	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			13.68340	12.566	20.61	0.0627	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			853.48340	756.466	20.61	0.9373	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			8.90270	7.974	21.86	0.0403	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			1,008.70270	911.874	21.86	0.9597	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			6.06080	5.346	23.03	0.0271	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			1,155.86080	1,059.246	23.03	0.9729	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Call			119.75840	141.543	17.93	0.4630	0.00	0	30,000
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Put			259.55840	185.443	17.93	0.5370	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			20.81750	21.424	19.87	0.1015	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put		710.61750	615.324	19.87	0.8985	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call		11.59880	10.498	21.74	0.0494	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put		998.69880	902.098	21.74	0.9506	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call		10.20950	9.166	22.08	0.0433	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put		1,047.30950	950.766	22.08	0.9567	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call		119.90270	135.239	18.12	0.4198	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put		314.40270	234.139	18.12	0.5802	0.00	0	5,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call		296.33890	349.675	17.75	0.7453	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put		110.83890	68.575	17.75	0.2547	0.00	0	16,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		221.30710	260.691	17.73	0.6409	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		165.80710	109.591	17.73	0.3591	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call		140.68680	154.845	19.97	0.4097	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put		369.98680	288.445	19.97	0.5903	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call		138.76870	153.182	19.38	0.3885	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put		410.16870	328.782	19.38	0.6115	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call		65.21690	69.397	20.65	0.2059	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put		686.61690	594.997	20.65	0.7941	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		27.29370	28.830	21.87	0.0965	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		1,008.69370	914.430	21.87	0.9035	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call		147.63930	163.396	19.27	0.4079	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put		389.03930	308.996	19.27	0.5921	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call		31.02820	35.301	21.74	0.1097	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put		1,007.22820	915.601	21.74	0.8903	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call		52.36470	57.186	21.25	0.1622	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put		855.96470	764.886	21.25	0.8378	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		4.47230	3.757	24.73	0.0134	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		2,055.37230	1,958.757	24.73	0.9866	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call		135.21380	149.795	19.68	0.3516	0.00	0	46,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put		496.11380	414.796	19.68	0.6484	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		56.51240	61.900	21.19	0.1561	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		984.31240	893.600	21.19	0.8439	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call		208.32520	233.326	18.86	0.4462	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put		420.92520	349.726	18.86	0.5538	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call		440.76890	494.941	17.58	0.7073	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put		175.46890	133.341	17.58	0.2927	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call		361.29420	407.231	17.82	0.6326	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put		235.99420	185.631	17.82	0.3674	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		0.28810	0.352	32.73	0.0010	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		5,099.78810	5,003.452	32.73	0.9990	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		0.24590	0.301	32.73	0.0008	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		5,179.74590	5,083.400	32.73	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		1,872.39600	1,968.311	20.26	0.9948	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		1.89600	1.411	20.26	0.0052	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		395.21130	443.609	17.79	0.6527	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		224.71130	176.709	17.79	0.3473	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		4.67000	5.152	23.59	0.0150	0.00	0	9,960

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,471.57000	2,375.552	23.59	0.9850	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		135.82330	150.965	19.84	0.2959	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		712.72330	631.365	19.84	0.7041	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		45.29910	49.883	21.95	0.1143	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		1,332.19910	1,240.283	21.95	0.8857	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		38.14630	42.637	22.24	0.0992	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,425.04630	1,333.037	22.24	0.9008	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		555.11840	617.653	17.38	0.7739	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		132.01840	98.053	17.38	0.2261	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		13.88450	15.241	25.17	0.0329	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,611.78450	2,516.241	25.17	0.9671	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		12.84260	14.083	25.29	0.0305	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,670.74260	2,575.083	25.29	0.9695	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		82.90100	91.314	22.44	0.1642	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,330.80100	1,242.314	22.44	0.8358	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		443.30390	488.649	18.98	0.6002	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		333.30390	281.649	18.98	0.3998	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		210.70020	232.004	20.53	0.3494	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		750.70020	675.004	20.53	0.6506	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		51.78590	56.911	23.39	0.0995	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,923.28590	1,831.211	23.39	0.9005	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		8.15780	9.347	25.74	0.0191	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,369.65780	3,273.647	25.74	0.9809	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		667.90450	727.702	18.11	0.7355	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		199.40450	162.002	18.11	0.2645	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		572.81520	622.777	18.18	0.6460	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		315.31520	267.677	18.18	0.3540	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.36970	0.299	24.62	0.0008	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,642.86970	5,545.199	24.62	0.9992	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		1,970.86300	2,065.588	19.45	0.9763	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		13.36300	10.488	19.45	0.0237	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		216.99350	231.578	20.91	0.2867	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		1,172.49350	1,089.278	20.91	0.7133	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		306.55030	327.713	20.03	0.3787	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		879.45030	802.714	20.03	0.6213	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,247.18520	1,325.417	17.40	0.8833	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		87.48520	67.817	17.40	0.1167	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,238.89590	1,316.851	17.41	0.8813	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		89.19590	69.251	17.41	0.1187	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,230.63150	1,308.309	17.41	0.8793	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		90.93150	70.709	17.41	0.1207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		61.10190	63.798	24.43	0.0875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,718.20190	2,622.898	24.43	0.9125	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		88.31520	92.650	23.54	0.1230	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,275.41520	2,181.750	23.54	0.8770	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		80.91350	84.790	23.74	0.1135	0.00	0	7,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,378.01350	2,283.890	23.74	0.8865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			75.36500	78.903	23.91	0.1063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,462.46500	2,368.003	23.91	0.8937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			102.90240	108.168	23.18	0.1413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,100.00240	2,007.268	23.18	0.8587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			99.62630	104.681	23.25	0.1373	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,136.72630	2,043.781	23.25	0.8627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			98.82540	103.828	23.27	0.1363	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,145.92540	2,052.928	23.27	0.8637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			125.16360	131.896	22.72	0.1685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,882.26360	1,790.996	22.72	0.8315	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			114.37810	120.394	22.93	0.1555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,981.47810	1,889.494	22.93	0.8445	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			103.73920	109.059	23.16	0.1424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,090.83920	1,998.159	23.16	0.8576	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			144.01180	152.025	22.40	0.1907	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,731.11180	1,641.125	22.40	0.8093	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			134.79290	142.176	22.55	0.1799	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,801.89290	1,711.276	22.55	0.8201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			132.58790	139.820	22.59	0.1773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,819.68790	1,728.920	22.59	0.8227	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			170.07220	179.241	21.99	0.2201	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,557.17220	1,468.341	21.99	0.7799	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			168.65760	177.797	22.01	0.2186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,565.75760	1,476.897	22.01	0.7814	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			159.10230	168.033	22.17	0.2080	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,626.20230	1,537.133	22.17	0.7920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			203.00940	214.427	21.50	0.2569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,370.10940	1,283.527	21.50	0.7431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			199.75020	210.942	21.55	0.2534	929,197.31	4,405	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,386.85020	1,300.041	21.55	0.7466	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			184.27400	194.401	21.77	0.2362	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,471.37400	1,383.501	21.77	0.7638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			234.99540	248.657	21.10	0.2912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,222.09540	1,137.757	21.10	0.7088	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			223.78260	236.651	21.24	0.2794	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,270.88260	1,185.751	21.24	0.7206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			214.86700	227.110	21.35	0.2698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,311.96700	1,226.210	21.35	0.7302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			263.49170	279.187	20.79	0.3206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,110.59170	1,028.287	20.79	0.6794	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			257.09840	272.335	20.86	0.3141	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,134.19840	1,051.435	20.86	0.6859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			255.00380	270.090	20.88	0.3120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,142.10380	1,059.190	20.88	0.6880	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			313.09370	332.485	20.33	0.3694	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			950.19370	871.585	20.33	0.6306	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			300.44360	318.921	20.44	0.3573	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			987.54360	908.021	20.44	0.6427	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			270.04860	286.216	20.73	0.3273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,087.14860	1,005.316	20.73	0.6727	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			354.29640	376.683	20.01	0.4077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			841.39640	765.783	20.01	0.5923	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			345.64960	367.408	20.07	0.3998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			862.74960	786.508	20.07	0.6002	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			342.81350	364.365	20.10	0.3972	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			869.91350	793.465	20.10	0.6028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			384.66310	409.261	19.79	0.4346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			771.76310	698.361	19.79	0.5654	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			375.29980	399.214	19.86	0.4264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			792.39980	718.314	19.86	0.5736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			369.17860	392.646	19.90	0.4210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			806.27860	731.746	19.90	0.5790	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			417.52790	444.512	19.57	0.4628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			704.62790	633.612	19.57	0.5372	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			410.74800	437.242	19.62	0.4570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			717.84800	646.342	19.62	0.5430	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			391.03150	416.091	19.75	0.4402	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			758.13150	685.191	19.75	0.5598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			453.03660	482.593	19.36	0.4919	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			640.13660	571.693	19.36	0.5081	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			424.41360	451.896	19.53	0.4685	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			691.51360	620.996	19.53	0.5315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			420.95740	448.191	19.55	0.4656	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			698.05740	627.291	19.55	0.5344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			578.22390	617.979	18.81	0.5841	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			465.32390	407.079	18.81	0.4159	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			555.01600	593.187	18.89	0.5684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			492.11600	432.287	18.89	0.4316	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			545.95090	583.498	18.92	0.5621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			503.05090	442.598	18.92	0.4379	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			769.23050	821.249	18.21	0.6970	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			296.33050	250.349	18.21	0.3030	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			763.34270	815.005	18.23	0.6939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			300.44270	254.105	18.23	0.3061	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			679.06560	725.473	18.48	0.6471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			366.16560	314.573	18.48	0.3529	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			799.16690	852.973	18.13	0.7123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			276.26690	232.073	18.13	0.2877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			793.11080	846.560	18.15	0.7093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			280.21080	235.660	18.15	0.2907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			787.09090	840.181	18.16	0.7062	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			284.19090	239.282	18.16	0.2938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,311.27380	1,389.604	17.58	0.8860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			88.37380	68.704	17.58	0.1140	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			991.39890	1,057.409	17.85	0.7941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			178.49890	146.509	17.85	0.2059	645,372.15	4,405	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			842.49180	898.820	18.01	0.7334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			249.59180	207.920	18.01	0.2666	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,035.77240	2,129.704	19.14	0.9647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			22.87240	18.804	19.14	0.0353	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,387.18160	1,467.864	17.52	0.9020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			74.28160	56.964	17.52	0.0980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00060	0.001	28.45	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,127.10060	13,029.101	28.45	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.77760	0.771	28.45	0.0015	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,427.87760	7,329.871	28.45	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.72490	0.718	28.45	0.0014	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,487.82490	7,389.818	28.45	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.09230	0.088	28.45	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,197.19230	9,099.188	28.45	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.29510	1.295	28.45	0.0024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,988.39510	6,890.395	28.45	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			1.15420	1.152	28.45	0.0021	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,088.25420	6,990.252	28.45	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			1.02820	1.024	28.45	0.0019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,188.12820	7,090.124	28.45	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			2.67580	2.705	28.45	0.0046	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,349.77580	6,251.805	28.45	0.9954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			2.28700	2.307	28.45	0.0040	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,489.38700	6,391.407	28.45	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			2.13750	2.154	28.45	0.0038	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,549.23750	6,451.254	28.45	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			3.94440	4.010	28.45	0.0067	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,001.04440	5,903.110	28.45	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			3.37990	3.429	28.45	0.0058	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,140.47990	6,042.529	28.45	0.9942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			2.92560	2.961	28.45	0.0050	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,270.02560	6,172.062	28.45	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			7.23730	7.418	28.45	0.0116	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,444.33730	5,346.518	28.45	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			4.45010	4.532	28.45	0.0074	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,891.55010	5,793.632	28.45	0.9926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			4.21300	4.287	28.45	0.0071	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,941.31300	5,843.387	28.45	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			9.63450	9.911	28.45	0.0151	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,176.73450	5,079.011	28.45	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			9.43390	9.702	28.45	0.0148	0.00	0	2,310

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		5,196.53390	5,098.802	28.45	0.9852	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		8.05040	8.263	28.45	0.0128	0.00	0	26,053	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,345.15040	5,247.363	28.45	0.9872	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		17.36430	17.988	28.45	0.0257	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,614.46430	4,517.088	28.45	0.9743	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		16.67260	17.263	28.45	0.0248	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,653.77260	4,556.363	28.45	0.9752	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		10.58810	10.905	28.45	0.0165	0.00	0	17,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		5,087.68810	4,990.005	28.45	0.9835	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		24.66740	25.649	28.45	0.0352	0.00	0	1,400	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,271.76740	4,174.749	28.45	0.9648	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		23.70740	24.641	28.45	0.0340	0.00	0	23,489	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,310.80740	4,213.741	28.45	0.9660	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		23.24050	24.150	28.45	0.0334	0.00	0	4,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,330.34050	4,233.250	28.45	0.9666	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		30.53950	30.289	27.57	0.0418	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,937.63950	3,839.389	27.57	0.9582	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		26.17520	26.500	28.32	0.0363	0.00	0	1,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,213.27520	4,115.600	28.32	0.9637	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		25.41090	26.137	28.40	0.0358	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,242.51090	4,145.237	28.40	0.9642	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		33.78710	33.689	27.02	0.0466	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,730.88710	3,632.789	27.02	0.9534	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		31.41750	31.207	27.41	0.0431	0.00	0	15,100	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,878.51750	3,780.307	27.41	0.9569	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		30.97380	30.743	27.49	0.0424	0.00	0	3,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,908.07380	3,809.843	27.49	0.9576	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		44.15820	44.622	25.66	0.0620	0.00	0	52,533	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,231.25820	3,133.722	25.66	0.9380	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		35.88040	35.887	26.70	0.0497	0.00	0	2,800	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,612.98040	3,514.987	26.70	0.9503	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		33.95470	33.865	26.99	0.0469	0.00	0	63,513	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,721.05470	3,622.965	26.99	0.9531	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		46.45120	47.052	25.42	0.0654	0.00	0	20,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		3,143.55120	3,046.152	25.42	0.9346	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		45.41250	45.950	25.53	0.0639	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		3,182.51250	3,085.050	25.53	0.9361	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		45.15750	45.680	25.55	0.0635	0.00	0	5,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		3,192.25750	3,094.780	25.55	0.9365	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		50.65730	51.519	25.02	0.0716	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,997.75730	2,900.619	25.02	0.9284	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		50.36050	51.204	25.05	0.0711	0.00	0	16,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		3,007.46050	2,910.303	25.05	0.9289	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		48.63120	49.366	25.21	0.0686	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		3,065.73120	2,968.466	25.21	0.9314	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		58.35930	60.899	24.54	0.0838	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,775.45930	2,680.000	24.54	0.9162	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			57.47680	59.966	24.58	0.0826	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,794.57680	2,699.066	24.58	0.9174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			52.80120	53.870	24.84	0.0748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,929.90120	2,832.970	24.84	0.9252	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			69.14770	72.314	24.12	0.0982	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,566.24770	2,471.414	24.12	0.9018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			64.48500	67.376	24.29	0.0920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,651.58500	2,556.476	24.29	0.9080	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			119.82830	125.318	23.29	0.1434	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,410.62830	2,317.518	23.29	0.8566	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			567.65790	601.825	19.06	0.5286	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			638.45790	574.025	19.06	0.4714	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			553.54100	585.244	19.26	0.4996	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			742.44100	675.244	19.26	0.5004	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			169.94760	178.034	22.61	0.1869	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,148.84760	2,058.034	22.61	0.8131	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			528.96890	555.044	20.00	0.4237	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,142.96890	1,068.744	20.00	0.5763	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			365.32310	381.280	21.26	0.3109	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,679.32310	1,594.980	21.26	0.6891	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			716.04530	753.235	19.08	0.5339	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			780.04530	716.935	19.08	0.4661	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			606.88560	637.544	19.58	0.4717	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			970.88560	901.244	19.58	0.5283	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			296.65840	309.965	21.90	0.2605	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,000.65840	1,913.665	21.90	0.7395	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			388.68540	405.989	21.04	0.3279	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,582.68540	1,499.689	21.04	0.6721	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			367.20560	383.272	21.24	0.3123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,671.20560	1,586.972	21.24	0.6877	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			175.55100	182.128	23.37	0.1634	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,889.55100	2,795.828	23.37	0.8366	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			363.44850	379.301	21.27	0.3095	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,687.44850	1,603.000	21.27	0.6905	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			303.11050	316.787	21.84	0.2653	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,967.11050	1,880.487	21.84	0.7347	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			95.97820	101.550	27.04	0.0901	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,489.97820	4,395.250	27.04	0.9099	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			287.25970	300.035	21.99	0.2533	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,051.25970	1,963.735	21.99	0.7467	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			230.07650	239.629	22.60	0.2085	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,414.07650	2,323.329	22.60	0.7915	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			52.19070	55.253	27.04	0.0535	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,396.19070	5,298.953	27.04	0.9465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			158.13910	160.684	23.74	0.1459	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,122.13910	3,024.384	23.74	0.8541	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			142.05140	143.822	24.47	0.1302	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,416.05140	3,317.522	24.47	0.8698	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			13.03580	13.786	27.04	0.0157	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,397.03580	7,297.486	27.04	0.9843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			95.37810	100.916	27.04	0.0896	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,499.37810	4,404.616	27.04	0.9104	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			66.80290	70.712	27.04	0.0662	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,030.80290	4,934.412	27.04	0.9338	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,926.15180	2,013.113	17.13	0.9057	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			90.15180	76.813	17.13	0.0943	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,307.61480	1,376.018	17.77	0.7733	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			271.61480	239.718	17.77	0.2267	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			869.16320	915.081	18.53	0.6110	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			583.16320	528.781	18.53	0.3890	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			881.49760	925.268	18.84	0.5814	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			715.79760	658.468	18.84	0.4186	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			207.56150	212.367	23.51	0.1725	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,111.86150	3,015.567	23.51	0.8275	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			264.06930	274.668	22.93	0.2104	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,783.96930	2,693.068	22.93	0.7896	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			859.95620	901.552	19.03	0.5581	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			809.85620	749.952	19.03	0.4419	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,021.05870	1,067.149	18.77	0.5817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			835.05870	778.349	18.77	0.4183	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			991.58500	1,036.354	18.88	0.5697	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			875.58500	817.554	18.88	0.4303	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			971.07640	1,014.910	18.95	0.5611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,543.90490	5,446.966	26.02	0.9021	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,637.39210	1,709.646	17.71	0.7729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			341.39210	310.846	17.71	0.2271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,148.08860	1,199.737	18.36	0.6310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			682.08860	630.937	18.36	0.3690	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,094.51260	3,996.841	24.95	0.8350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,129.01960	1,179.854	18.42	0.6239	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			703.01960	651.054	18.42	0.3761	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			213.26170	220.025	25.93	0.1466	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,567.26170	4,471.225	25.93	0.8534	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			129.90490	135.766	26.02	0.0979	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,394.70030	2,309.864	21.91	0.7097	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			360.87000	375.318	22.53	0.2485	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,794.87000	2,706.518	22.53	0.7515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			246.11010	251.493	24.75	0.1692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,000.11010	3,902.693	24.75	0.8308	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			240.51260	245.641	24.95	0.1650	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,003.55850	1,922.473	21.26	0.6594	0.00	0	3,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			503.34310	524.958	21.38	0.3318	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,067.34310	1,986.158	21.38	0.6682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			458.15030	477.496	21.69	0.3063	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,262.15030	2,178.696	21.69	0.6937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			430.70030	448.664	21.91	0.2903	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,790.40250	1,711.950	20.84	0.6278	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			574.17500	598.408	20.86	0.3710	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,798.17500	1,719.608	20.86	0.6290	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			571.96250	596.081	20.87	0.3697	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,805.96250	1,727.281	20.87	0.6303	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			519.55850	541.273	21.26	0.3406	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			905.07640	846.110	18.95	0.4389	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			737.59870	770.660	19.91	0.4559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,331.59870	1,261.860	19.91	0.5441	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			578.63590	603.103	20.82	0.3734	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,782.63590	1,704.303	20.82	0.6266	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			576.40250	600.750	20.84	0.3722	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,165.68980	1,216.370	18.55	0.6178	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			758.28980	705.770	18.55	0.3822	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			288.51480	295.397	24.47	0.1878	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,911.11480	3,814.797	24.47	0.8122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			461.69900	478.722	23.05	0.2631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,302.39900	3,214.922	23.05	0.7369	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			460.41890	477.386	23.07	0.2625	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,311.11890	3,223.586	23.07	0.7375	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,093.43620	2,167.646	17.18	0.8152	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			304.13620	273.846	17.18	0.1848	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,474.42560	1,535.893	18.30	0.6691	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			685.12560	642.093	18.30	0.3309	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			462.97950	480.064	23.04	0.2638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,293.67950	3,206.264	23.04	0.7362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			704.98110	728.909	22.95	0.3305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,134.38110	3,056.908	22.95	0.6695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			979.33480	1,011.949	21.38	0.4373	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,098.73480	2,029.949	21.38	0.5627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			708.34050	732.375	22.93	0.3319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,117.74050	3,040.375	22.93	0.6681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			706.65500	730.639	22.94	0.3312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,126.05500	3,048.639	22.94	0.6688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			922.94780	950.858	23.07	0.3714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,181.64780	3,110.458	23.07	0.6286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			921.06260	948.919	23.08	0.3707	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,189.76260	3,118.520	23.08	0.6293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			919.18990	946.986	23.09	0.3700	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,197.88990	3,126.587	23.09	0.6300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,136.77310	1,167.898	23.19	0.4027	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,264.77310	3,199.098	23.19	0.5973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,621.98410	2,681.962	18.76	0.7541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			679.98410	643.162	18.76	0.2459	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,140.89090	1,172.123	23.17	0.4040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,248.89090	3,183.323	23.17	0.5960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,138.82520	1,170.007	23.18	0.4034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,256.82520	3,191.207	23.18	0.5966	0.00	0	0
Total \$ / R Option												1,574,569.45	8,810	2,304,124
Total \$ / R												1,523,303,244.05	117,906	3,041,790
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.91090		13.81290			0.0000	737,277.70	53	350
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.13630		14.03600			0.0000	424,089.00	30	56
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.39880		14.29600			0.0000	43,196.40	3	1
Total \$ / R MAXI Future												1,204,563.10	86	407
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			20,137.38420	21,267.781	21.53	0.2551	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			137,847.38420	129,177.781	21.53	0.7449	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			19,975.01530	21,094.151	21.55	0.2534	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			138,685.01530	130,004.151	21.55	0.7466	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			19,814.24710	20,922.239	21.57	0.2516	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			139,524.24710	130,832.239	21.57	0.7484	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			312,213.90500	302,438.421	23.74	0.8541	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			15,757.24230	16,009.221	23.76	0.1453	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			313,157.24230	303,379.221	23.76	0.8547	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			15,870.68550	16,147.961	23.72	0.1465	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			311,270.68550	301,517.961	23.72	0.8535	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			15,813.90500	16,068.421	23.74	0.1459	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			41,297.21310	43,004.196	22.05	0.2799	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			248,697.21310	240,124.196	22.05	0.7201	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			41,140.22040	42,839.559	22.06	0.2790	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			249,540.22040	240,959.559	22.06	0.7210	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			40,984.35760	42,675.682	22.08	0.2781	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			250,384.35760	241,795.682	22.08	0.7219	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,204,563.10	86	407
£ / R	On	05/10/2016	Foreign Exchange Future			17.77160		17.84310			0.0000	35,543.20	2	117
£ / R	On	27/10/2016	Foreign Exchange Future			17.85280		17.92400			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			18.05010		18.12150			0.0000	67,146,372.00	3,720	63,994
£ / R	On	13/03/2017	Foreign Exchange Future			18.37770		18.45020			0.0000	2,003,169.30	109	3,648
£ / R	On	25/04/2017	Foreign Exchange Future			18.54820		18.62070			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.76160		18.83450			0.0000	0.00	0	12,625
£ / R	On	18/12/2017	Foreign Exchange Future			19.61200		19.69350			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												69,185,084.50	3,831	80,498
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			263.85960	292.938	16.30	0.6051	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			186.95960	144.538	16.30	0.3949	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			56.10330	43.416	18.13	0.0958	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,352.10330	1,410.616	18.13	0.9042	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,203.05390	1,148.028	16.78	0.7516	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			211.55390	227.928	16.78	0.2484	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			503.19580	472.202	17.92	0.4278	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			791.69580	832.102	17.92	0.5722	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			36.60350	33.325	20.26	0.0468	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,821.72600	8,892.606	29.65	0.9965	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,563.13320	4,633.769	25.51	0.9609	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			37.98950	37.176	27.37	0.0400	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,926.48950	4,997.076	27.37	0.9600	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			22.42740	19.649	29.65	0.0213	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,360.92740	6,429.549	29.65	0.9787	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			3.22600	2.706	29.65	0.0035	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,325.10350	3,393.225	20.26	0.9532	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			34.45320	33.692	25.40	0.0391	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,542.95320	4,613.592	25.40	0.9609	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			34.54310	33.780	25.45	0.0391	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,553.04310	4,623.680	25.45	0.9609	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			34.63320	33.869	25.51	0.0391	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			59.62420	60.233	22.21	0.0539	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,349.42420	5,422.533	22.21	0.9461	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			59.26470	59.903	22.22	0.0536	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,359.06470	5,432.203	22.22	0.9464	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			58.90730	59.576	22.22	0.0534	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,368.70730	5,441.876	22.22	0.9466	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			146.51690	141.694	23.97	0.0955	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,505.81690	5,573.494	23.97	0.9045	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			5,185.50000	5,258.400		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			5,195.50000	5,268.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,205.50000	5,278.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			602.60420	416.525	21.64	0.1809	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,049.10420	5,944.525	21.64	0.8191	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			601.10440	415.281	21.64	0.1805	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,057.60440	5,953.281	21.64	0.8195	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			599.60800	414.040	21.64	0.1800	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,066.10800	5,962.040	21.64	0.8200	0.00	0	0
Total £ / R Option												0.00	0	14,655

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												69,185,084.50	3,831	95,153
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13817		0.13755			0.0000	0.00	0	11,349
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14098		0.14035			0.0000	0.00	0	1,360
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14426		0.14362			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14737		0.14672			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	12,709
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	22.42	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put		27,245.20000		27,183.100	22.42	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	22.42	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put		28,245.20000		28,183.100	22.42	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	22.42	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put		29,245.20000		29,183.100	22.42	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			746.66510	770.523	18.79	0.5472	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			712.06510	672.323	18.79	0.4528	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			403.59420	415.816	19.80	0.3484	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,368.99420	1,317.615	19.80	0.6516	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			210.44280	216.956	20.73	0.2059	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,175.84280	2,118.756	20.73	0.7941	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			458.73970	470.097	20.77	0.3114	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,097.03970	2,044.397	20.77	0.6886	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			283.08950	290.768	21.38	0.2110	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,921.38950	2,865.068	21.38	0.7890	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			727.73700	746.016	20.02	0.4438	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,366.03700	1,320.316	20.02	0.5562	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,188.61460	1,210.741	22.76	0.5139	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,516.21460	1,473.441	22.76	0.4861	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			856.33110	871.903	23.29	0.4053	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,183.93110	2,134.603	23.29	0.5947	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			614.04880	625.206	23.82	0.3136	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,941.64880	2,887.906	23.82	0.6864	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,709
€ / R	On	30/09/2016	Foreign Exchange Future			15.36130		15.29700			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.57350		15.50850			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.64930		15.58390			0.0000	1,455,384.90	93	47,265
€ / R	On	13/03/2017	Foreign Exchange Future			15.96560		15.89770			0.0000	0.00	0	8,795
€ / R	On	19/06/2017	Foreign Exchange Future			16.33640		16.26490			0.0000	0.00	0	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			16.68780		16.61610			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.11640		17.04870			0.0000	0.00	0	0
Total € / R Future												1,455,384.90	93	134,180
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			1.01690	0.713	27.11	0.0040	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	30/09/2016	Foreign Exchange Option	16.98	Put		1,684.01690	1,619.413	27.11	0.9960	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call		244.57740	251.560	19.21	0.3184	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put		976.07740	918.059	19.21	0.6816	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		181.72460	183.515	20.43	0.2160	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,607.82460	1,544.215	20.43	0.7840	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		8.83920	8.874	25.62	0.0135	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,318.68430	6,253.256	25.62	0.9957	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		184.61320	186.504	20.40	0.2190	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,590.71320	1,527.204	20.40	0.7810	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,514.32270	1,451.290	20.24	0.7669	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		183.16400	185.002	20.42	0.2175	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,599.26400	1,535.702	20.42	0.7825	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,111.04030	1,051.855	19.35	0.6732	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		272.37690	277.619	19.53	0.3059	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,188.47690	1,128.319	19.53	0.6941	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		198.22270	200.590	20.24	0.2331	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,224.93920	5,159.574	25.62	0.9865	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		2.58430	2.556	25.62	0.0043	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		294.94030	301.155	19.35	0.3268	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		186.36130	186.936	21.69	0.1600	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		2,998.66130	2,931.336	21.69	0.8400	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		188.21830	188.826	21.66	0.1615	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		2,980.51830	2,913.226	21.66	0.8385	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		187.28590	187.880	21.68	0.1607	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		2,989.58590	2,922.280	21.68	0.8393	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		349.32840	353.539	21.72	0.2206	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,274.42840	3,207.139	21.72	0.7794	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		348.16450	352.347	21.73	0.2199	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,283.26450	3,215.947	21.73	0.7801	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		350.49730	354.741	21.71	0.2213	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,265.59730	3,198.341	21.71	0.7787	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,379.03330	3,314.758	21.59	0.7298	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		523.75070	531.138	21.60	0.2696	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,387.65070	3,323.338	21.60	0.7304	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		526.52090	533.984	21.57	0.2709	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,370.42090	3,306.184	21.57	0.7291	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		525.13330	532.558	21.59	0.2702	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		1,122.46710	1,141.597	20.20	0.4486	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,143.76710	2,095.197	20.20	0.5514	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		1,128.11270	1,147.367	20.18	0.4505	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,129.41270	2,080.967	20.18	0.5495	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		1,125.28560	1,144.474	20.19	0.4495	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,136.58560	2,088.074	20.19	0.5505	0.00	0	0
Total € / R Option											0.00	0	6,372

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												1,455,384.90	93	140,552
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.58160		10.54730			0.0000	0.00	0	12,684
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.73240		10.69700			0.0000	0.00	0	3,292
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.90800		10.87220			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.07290		11.03670			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.30700		11.27400			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	16,067
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			367.77520	339.225	14.16	0.5342	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			241.35440	246.950	14.18	0.4605	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			374.05440	345.350	14.18	0.5395	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			248.84370	254.751	14.13	0.4711	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			361.54370	333.151	14.13	0.5289	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			245.07520	250.825	14.16	0.4658	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			111.51160	112.228	16.27	0.1817	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,364.51160	1,329.828	16.27	0.8183	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			110.35460	111.046	16.29	0.1800	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,373.35460	1,338.646	16.29	0.8200	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			112.68350	113.426	16.26	0.1833	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,355.68350	1,321.026	16.26	0.8167	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			223.55350	227.316	16.47	0.2612	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,411.35350	1,379.316	16.47	0.7388	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			221.88470	225.605	16.48	0.2595	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,419.68470	1,387.605	16.48	0.7405	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			225.23590	229.037	16.45	0.2629	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,403.03590	1,371.037	16.45	0.7371	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			329.19690	334.703	16.55	0.3112	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,462.49690	1,431.803	16.55	0.6888	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			327.22050	332.689	16.57	0.3096	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,470.52050	1,439.789	16.57	0.6904	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			325.25720	330.690	16.58	0.3080	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,478.55720	1,447.790	16.58	0.6920	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,175.61490	1,151.382	16.37	0.5699	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			576.74010	585.460	16.39	0.4284	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,182.74010	1,158.460	16.39	0.5716	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			582.50080	591.315	16.36	0.4318	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,168.50080	1,144.315	16.36	0.5682	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			579.61490	588.382	16.37	0.4301	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	16,067
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.59970		10.60930			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.77920		10.78720			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.98840		10.99500			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	4,333
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			17.39310	15.396	18.92	0.0402	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,918.09310	1,925.696	18.92	0.9598	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			17.12500	15.150	18.94	0.0396	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,927.82500	1,935.450	18.94	0.9604	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			16.86120	14.908	18.95	0.0391	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,937.56120	1,945.208	18.95	0.9609	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			69.85430	66.943	18.61	0.1070	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,012.65430	2,017.743	18.61	0.8930	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			69.23000	66.340	18.62	0.1061	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,022.03000	2,027.140	18.62	0.8939	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			68.61200	65.741	18.64	0.1053	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,031.41200	2,036.541	18.64	0.8947	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			342.18710	339.672	16.56	0.3489	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,077.18710	1,081.272	16.56	0.6511	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			339.85360	337.351	16.58	0.3470	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,084.85360	1,088.951	16.58	0.6530	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			337.53440	335.048	16.60	0.3450	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,092.53440	1,096.648	16.60	0.6550	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	4,333
CF CANDCO	On	19/12/2016	Foreign Exchange Future			682.16850		687.17750			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CF CANDCO	On	03/10/2016	Foreign Exchange Future			42.60880		45.96850			0.0000	0.00	0	30,000
Total CF CANDO CAHA Future												0.00	0	30,000
Total CF CANDO CAHA												0.00	0	30,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.39480		14.34940			0.0000	0.00	0	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.70530		14.65860			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.06900		15.02020			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			53.41090	54.365	21.20	0.0833	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,404.01090	2,359.565	21.20	0.9167	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			54.63280	55.661	21.19	0.0850	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,385.23280	2,340.861	21.19	0.9150	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			54.01810	55.009	21.19	0.0841	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,394.61810	2,350.209	21.19	0.9159	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	13/03/2017	Foreign Exchange Option	17.07	Call			188.35900	194.046	21.69	0.1762	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,599.75900	2,558.746	21.69	0.8238	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			190.43640	196.189	21.67	0.1779	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,581.83640	2,540.889	21.67	0.8221	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			189.39450	195.114	21.68	0.1770	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,590.79450	2,549.814	21.68	0.8230	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			676.00650	693.374	19.90	0.4109	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,545.80650	1,514.374	19.90	0.5891	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			681.42620	698.942	19.87	0.4136	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,531.22620	1,499.942	19.87	0.5864	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			678.71020	696.152	19.88	0.4123	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,538.51020	1,507.152	19.88	0.5877	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06730		2.05650			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08890		2.07790			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.11560		2.10460			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,172.41350	4,064.152	20.83	0.9553	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			42.00440	42.032	20.56	0.0503	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,977.00440	3,869.032	20.56	0.9497	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			39.62860	39.504	20.69	0.0474	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,074.62860	3,966.504	20.69	0.9526	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			37.41350	37.152	20.83	0.0447	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,165.38720	4,057.960	19.67	0.8864	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			138.08300	140.451	19.75	0.1091	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,259.08300	4,151.451	19.75	0.8909	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			132.08300	134.260	19.84	0.1047	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,353.08300	4,245.260	19.84	0.8953	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			144.38720	146.960	19.67	0.1136	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			807.23160	831.316	18.31	0.3879	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,161.23160	2,075.316	18.31	0.6121	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			781.09020	804.102	18.39	0.3778	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,235.09020	2,148.102	18.39	0.6222	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			755.83950	777.806	18.46	0.3679	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,309.83950	2,221.806	18.46	0.6321	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.06200		2.05100			0.0000	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			371.35420	389.896	16.95	0.3885	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			961.35420	869.896	16.95	0.6115	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			342.80440	359.198	17.08	0.3648	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,032.80440	939.198	17.08	0.6352	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			316.27790	330.691	17.20	0.3420	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,106.27790	1,010.691	17.20	0.6580	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.10150		2.09090			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.14440		2.13360			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			42.14490	42.668	19.76	0.0519	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,833.14490	3,727.668	19.76	0.9481	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			39.27070	39.697	19.86	0.0485	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,930.27070	3,824.697	19.86	0.9515	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			36.60630	36.946	19.97	0.0454	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,027.60630	3,921.946	19.97	0.9546	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,771.30570	1,687.077	16.73	0.6559	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			484.11850	506.778	16.83	0.3312	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,848.11850	1,762.778	16.83	0.6688	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			462.02610	483.619	16.93	0.3187	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,926.02610	1,839.619	16.93	0.6813	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			507.30570	531.077	16.73	0.3441	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.79510		1.78250			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.82540		1.81260			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.86030		1.84730			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			75.49900	81.903	24.13	0.0880	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,450.49900	3,330.903	24.13	0.9120	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			70.99390	77.093	24.28	0.0832	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,545.99390	3,426.093	24.28	0.9168	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			66.78710	72.599	24.42	0.0787	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,641.78710	3,521.599	24.42	0.9213	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			236.74120	254.216	23.01	0.1760	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,510.74120	3,400.216	23.01	0.8240	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			227.62980	244.475	23.13	0.1699	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,601.62980	3,490.475	23.13	0.8301	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			221.72000	235.172	23.25	0.1640	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,695.72000	3,581.172	23.25	0.8360	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			836.30140	875.325	20.12	0.4145	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,963.30140	1,872.325	20.12	0.5855	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			810.75900	848.710	20.24	0.4041	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,037.75900	1,945.710	20.24	0.5959	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			786.14870	823.065	20.37	0.3939	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,113.14870	2,020.065	20.37	0.6061	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.13510		0.13480			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13480		0.13390			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13540		0.13510			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.04120		10.07530			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.17490		10.20820			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.33180		10.36450			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			95.11610	83.088	17.10	0.1878	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			869.81610	891.888	17.10	0.8122	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			93.63950	81.755	17.12	0.1852	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			878.33950	900.555	17.12	0.8148	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			92.18420	80.443	17.15	0.1826	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			886.88420	909.243	17.15	0.8174	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			174.77180	160.230	16.99	0.2425	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,076.57180	1,095.330	16.99	0.7575	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			178.26160	163.513	16.94	0.2468	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,060.06160	1,078.613	16.94	0.7532	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			176.50750	161.863	16.96	0.2447	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,068.30750	1,086.963	16.96	0.7553	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			370.66200	354.272	16.79	0.3727	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			946.16200	962.472	16.79	0.6273	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			367.97850	351.677	16.80	0.3704	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			953.47850	969.877	16.80	0.6296	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			365.31890	349.100	16.82	0.3682	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			960.81890	977.300	16.82	0.6318	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.32630		1.32380			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.33790		1.33650			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.35310		1.35180			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			762.00000	737.000		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			862.00000	837.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Put			962.00000	937.000		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			835.00000	821.000		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			935.00000	921.000		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			1,035.00000	1,021.000		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			282.00000	269.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Put			382.00000	369.000		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			482.00000	469.000		1.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 19/12/2016 Foreign Exchange Future			1.29760		1.31190			0.0000	0.00	0	0
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.30000		1.31450			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.30300		1.31750			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO € On 19/12/2016 Foreign Exchange Future			1.12500		1.12820			0.0000	0.00	0	13,266
QUANTO € On 13/03/2017 Foreign Exchange Future			1.12940		1.13260			0.0000	0.00	0	0
QUANTO € On 19/06/2017 Foreign Exchange Future			1.13460		1.13770			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	13,266
Total QUANTO € / \$									0.00	0	13,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/12/2016	Foreign Exchange Future			24,333.24000		24,226.82000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.23770		10.20590			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.40580		10.37000			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			26.59670	25.568	18.74	0.0648	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,630.69670	1,597.868	18.74	0.9352	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			26.14380	25.103	18.75	0.0637	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,640.24380	1,607.403	18.75	0.9363	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			25.69850	24.646	18.76	0.0627	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,649.79850	1,616.946	18.76	0.9373	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			247.27530	251.080	16.74	0.3375	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			867.27530	835.280	16.74	0.6625	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			244.92890	248.669	16.76	0.3348	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			874.92890	842.869	16.76	0.6652	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			242.60550	246.282	16.78	0.3322	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			882.60550	850.482	16.78	0.6678	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.63440		4.61860			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.63390		4.61800			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			9.68030	10.609	17.34	0.0641	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			681.08030	666.209	17.34	0.9359	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			9.30060	10.233	17.39	0.0620	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			690.70060	675.833	17.39	0.9380	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			8.93610	9.872	17.45	0.0600	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			700.33610	685.472	17.45	0.9400	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			96.88650	101.779	15.00	0.3399	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			338.88650	327.879	15.00	0.6601	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			94.43550	99.083	15.02	0.3329	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			346.43550	335.183	15.02	0.6671	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			92.04450	96.450	15.05	0.3260	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			354.04450	342.550	15.05	0.6740	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 19/12/2016 Foreign Exchange Future			1.33050		1.30710			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.29540		1.27950			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.23260		1.23800			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 593 573 707.10	113,106	1,059,901
Total Options									1 574 569.45	8,810	2,325,151
Grand Total:									1,595,148,276.55	121,916	3,385,052