



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: 29/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/09/2016 Foreign Exchange Future			13.82300		13.66110			0.0000	37,875,020.00	2,740	0
\$ / R On 30/09/2016 Foreign Exchange Future			13.87890		13.66110			0.0000	0.00	0	403
\$ / R On 03/10/2016 Foreign Exchange Future			13.87890		13.66600			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.87410		13.66870			0.0000	0.00	0	10,000
\$ / R On 05/10/2016 Foreign Exchange Future			13.87670		13.67130			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.88170		13.67670			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.88940		13.68450			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.89460		13.68970			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.89720		13.69230			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.89990		13.69490			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.91320		13.70790			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.91860		13.71300			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.92660		13.72080			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.93190		13.72600			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.93460		13.72860			0.0000	0.00	0	2,500
\$ / R On 28/10/2016 Foreign Exchange Future			13.93730		13.73120			0.0000	0.00	0	3,640
\$ / R On 07/11/2016 Foreign Exchange Future			13.96410		13.75760			0.0000	0.00	0	19
\$ / R On 10/11/2016 Foreign Exchange Future			13.97220		13.76560			0.0000	0.00	0	0
\$ / R On 15/11/2016 Foreign Exchange Future			13.98570		13.77890			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.98840		13.86970			0.0000	13,988,400.00	1,000	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.99110		13.78420			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	28/11/2016	Foreign Exchange Future			14.02070		13.81340			0.0000	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Future			14.05940		13.85090			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.06220		13.85360			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.06500		13.85630			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.07910		13.86970			0.0000	1,381,441,292.00	98,120	437,584
\$ / R	On	13/01/2017	Foreign Exchange Future			14.14870		13.93700			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.18140		13.96930			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.30940		14.09600			0.0000	75,124,350.00	5,250	91,766
\$ / R	On	12/04/2017	Foreign Exchange Future			14.39120		14.17670			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.42670		14.21150			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.57690		14.35870			0.0000	1,792,958.70	123	149,118
\$ / R	On	12/07/2017	Foreign Exchange Future			14.63980		14.42060			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.82670		14.60450			0.0000	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.15510		14.94200			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.49900		15.29200			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.84280		15.64190			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,510,222,020.70</b>	<b>107,233</b>	<b>716,740</b>
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			64.71090	183.000	19.55	1.0000	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			43.61090	0.000	19.55	0.0000	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			4.90950	5.140	31.20	0.0539	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			593.80950	376.240	31.20	0.9461	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			1.37960	1.593	38.79	0.0159	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			840.27960	622.693	38.79	0.9841	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			0.05160	0.136	49.27	0.0014	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			1,338.95160	1,121.236	49.27	0.9986	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			0.04360	0.046	55.74	0.0004	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,638.94360	1,421.146	55.74	0.9996	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Call			75.64580	184.358	18.70	0.6867	0.00	0	30,000
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Put			159.64580	55.458	18.70	0.3133	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			9.07950	16.352	22.58	0.1052	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			643.07950	437.452	22.58	0.8948	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			3.42570	5.754	27.21	0.0369	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			947.42570	736.854	27.21	0.9631	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			5.53600	9.596	24.84	0.0620	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			789.53600	580.696	24.84	0.9380	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			2.27920	3.398	28.96	0.0220	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			1,096.27920	884.498	28.96	0.9780	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			3.55960	7.311	25.31	0.0439	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			934.85960	733.211	25.31	0.9561	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			3.06450	6.239	25.90	0.0375	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			984.36450	782.139	25.90	0.9625	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			194.87050	351.466	19.89	0.8208	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			83.57050	34.766	19.89	0.1792	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call			75.57000	164.007	18.06	0.5869	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put			214.27000	97.307	18.06	0.4131	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call			290.04780	466.127	20.83	0.8922	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put			48.74780	19.427	20.83	0.1078	0.00	0	16,000
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			92.08550	177.373	19.66	0.5371	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			265.38550	145.673	19.66	0.4629	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			9.05450	17.730	20.50	0.0802	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			934.55450	738.330	20.50	0.9198	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			98.28400	181.254	17.83	0.5242	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			283.78400	161.854	17.83	0.4758	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			89.59750	166.304	17.83	0.4963	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			305.09750	176.904	17.83	0.5037	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			27.80060	59.033	19.13	0.2251	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			593.30060	419.633	19.13	0.7749	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			12.44200	23.140	20.04	0.0954	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			932.74200	738.540	20.04	0.9046	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			23.44310	42.861	19.21	0.1587	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			771.14310	585.661	19.21	0.8413	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			91.37740	154.376	17.77	0.4281	0.00	0	46,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			396.47740	254.476	17.77	0.5719	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			1.72100	2.629	25.72	0.0108	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,996.82100	1,792.729	25.72	0.9892	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			31.02520	53.999	19.81	0.1619	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			903.12520	720.799	19.81	0.8381	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			175.82770	263.262	17.50	0.5410	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			332.82770	214.662	17.50	0.4590	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			433.32610	587.004	16.54	0.8192	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			112.52610	60.404	16.54	0.1808	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			344.85470	481.730	16.78	0.7463	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			164.05470	95.130	16.78	0.2537	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.20010	0.495	36.34	0.0013	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,124.20010	4,918.595	36.34	0.9987	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,926.89900	2,132.592	22.19	0.9973	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.89900	0.692	22.19	0.0027	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			383.69570	524.081	16.89	0.7607	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			157.69570	92.181	16.89	0.2393	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.23590	0.576	36.34	0.0015	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,044.23590	4,838.676	36.34	0.9985	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			25.32990	36.656	21.17	0.0976	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,356.72990	1,162.056	21.17	0.9024	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			2.53160	4.757	24.02	0.0148	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,413.93160	2,210.157	24.02	0.9852	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			560.05900	727.235	16.53	0.8694	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			81.45900	42.635	16.53	0.1306	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			109.95510	160.487	18.72	0.3425	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			631.35510	475.887	18.72	0.6575	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			30.37700	44.354	20.90	0.1155	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,261.77700	1,069.754	20.90	0.8845	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	28/10/2016	Foreign Exchange Option	13.63	Call		323.34760	448.378	17.23	0.6855	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put		222.14760	141.078	17.23	0.3145	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		6.42380	9.377	23.92	0.0235	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,608.82380	2,405.277	23.92	0.9765	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		65.37260	93.464	21.84	0.1789	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,257.77260	1,079.364	21.84	0.8211	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		7.12120	10.448	23.86	0.0259	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,549.52120	2,346.348	23.86	0.9741	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		187.33300	255.473	19.81	0.3977	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		671.73300	533.273	19.81	0.6023	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		430.45280	560.851	18.40	0.6786	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		264.85280	188.651	18.40	0.3214	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		436.52870	564.299	18.15	0.6657	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		287.62870	208.599	18.15	0.3343	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		0.00000	441.355	18.55	0.5678	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		0.00000	312.955	18.55	0.4322	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		5.87840	8.592	25.62	0.0185	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,311.67840	3,107.492	25.62	0.9815	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		670.07280	829.626	17.52	0.8074	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		145.87280	98.526	17.52	0.1926	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		39.09740	56.119	22.83	0.1040	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,854.89740	1,665.019	22.83	0.8960	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.21060	0.391	25.50	0.0010	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,586.81060	5,379.691	25.50	0.9990	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,020.70200	2,227.065	20.05	0.9847	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		7.30200	6.365	20.05	0.0153	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		563.91520	704.141	17.51	0.7151	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		250.51520	183.441	17.51	0.2849	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		193.78720	245.200	20.07	0.3137	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		1,092.88720	935.800	20.07	0.6863	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		282.01390	353.026	19.13	0.4183	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		798.41390	660.826	19.13	0.5817	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,271.30450	1,461.191	16.60	0.9262	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		55.00450	36.191	16.60	0.0738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,262.61390	1,451.734	16.57	0.9251	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		56.31390	36.734	16.57	0.0749	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,253.94690	1,442.654	16.57	0.9236	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		57.64690	37.654	16.57	0.0764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		61.79120	76.934	23.14	0.1088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,392.09120	2,197.835	23.14	0.8912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		56.32690	70.043	23.35	0.0999	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,496.62690	2,300.943	23.35	0.9001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		52.25760	64.909	23.53	0.0932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,582.55760	2,385.809	23.53	0.9068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		82.76460	103.337	22.48	0.1419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,073.06460	1,884.237	22.48	0.8581	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	16.00	Call			73.30360	91.438	22.75	0.1272	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,203.60360	2,012.338	22.75	0.8728	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			66.70380	83.125	22.97	0.1168	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,307.00380	2,114.025	22.97	0.8832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			87.22010	108.936	22.37	0.1488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,017.52010	1,829.836	22.37	0.8512	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			86.46020	107.980	22.39	0.1476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,026.76020	1,838.880	22.39	0.8524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			83.48920	104.249	22.46	0.1431	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,063.78920	1,875.149	22.46	0.8569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			113.75030	142.169	21.79	0.1880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,744.05030	1,563.069	21.79	0.8120	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			106.86570	133.562	21.92	0.1780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,807.16570	1,624.462	21.92	0.8220	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			96.93340	121.122	22.14	0.1634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,907.23340	1,722.022	22.14	0.8366	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			138.61940	171.559	21.28	0.2217	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,548.91940	1,372.459	21.28	0.7783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			124.41440	154.788	21.56	0.2026	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,654.71440	1,475.688	21.56	0.7974	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			115.80160	144.600	21.74	0.1908	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,726.10160	1,545.500	21.74	0.8092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			162.10260	200.482	20.87	0.2537	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,392.40260	1,221.382	20.87	0.7463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			148.67950	183.823	21.10	0.2354	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,478.97950	1,304.723	21.10	0.7646	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			147.40700	182.239	21.12	0.2337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,487.70700	1,313.139	21.12	0.7663	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			191.35900	236.666	20.43	0.2920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,231.65900	1,067.566	20.43	0.7080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			179.96920	222.600	20.59	0.2773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,290.26920	1,123.500	20.59	0.7227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			176.84880	218.742	20.64	0.2732	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,307.14880	1,139.642	20.64	0.7268	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			230.35300	284.521	19.94	0.3400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,060.65300	905.421	19.94	0.6600	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			210.83570	260.654	20.18	0.3164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,141.13570	981.554	20.18	0.6836	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			199.96460	247.276	20.32	0.3029	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,190.26460	1,028.176	20.32	0.6971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			245.12830	302.534	19.78	0.3574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,005.42830	853.434	19.78	0.6426	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			238.67970	294.678	19.85	0.3499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,028.97970	875.578	19.85	0.6501	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			232.40660	287.026	19.92	0.3425	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,052.70660	897.926	19.92	0.6575	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	14.34	Call			317.47020	390.032	19.10	0.4368	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			787.77020	650.932	19.10	0.5632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			287.78040	354.257	19.36	0.4053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			868.08040	725.156	19.36	0.5947	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			275.22160	339.072	19.48	0.3916	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			905.52160	759.972	19.48	0.6084	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			344.00540	421.857	18.89	0.4637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			724.30540	592.757	18.89	0.5363	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			329.00470	403.885	19.01	0.4486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			759.30470	624.785	19.01	0.5514	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			320.31450	393.451	19.08	0.4397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			780.61450	644.351	19.08	0.5603	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			366.12960	448.287	18.73	0.4853	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			676.42960	549.187	18.73	0.5147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			359.67090	440.581	18.77	0.4791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			689.97090	561.481	18.77	0.5209	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			350.19080	429.255	18.84	0.4698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			710.49080	580.155	18.84	0.5302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			396.60110	484.682	18.52	0.5139	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			616.90110	495.582	18.52	0.4861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			393.10070	480.376	18.54	0.5106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			623.40070	501.276	18.54	0.4894	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			386.18550	472.162	18.59	0.5042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			636.48550	513.062	18.59	0.4958	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			429.47260	524.936	18.36	0.5432	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			559.77260	445.836	18.36	0.4568	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			410.90590	502.240	18.45	0.5268	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			591.20590	473.140	18.45	0.4732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			400.13370	489.024	18.50	0.5171	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			610.43370	489.924	18.50	0.4829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			560.55820	679.256	17.83	0.6432	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			390.85820	300.156	17.83	0.3568	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			536.15470	651.320	17.92	0.6264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			416.45470	322.220	17.92	0.3736	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			526.63890	640.397	17.96	0.6197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			426.93890	331.297	17.96	0.3803	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			762.75300	908.339	17.26	0.7593	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			233.05300	169.239	17.26	0.2407	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			756.49730	901.184	17.27	0.7563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			236.79730	172.084	17.27	0.2437	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			667.06930	800.053	17.48	0.7093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			297.36930	220.953	17.48	0.2907	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			794.57580	944.597	17.22	0.7739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			214.87580	155.497	17.22	0.2261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			788.13950	937.281	17.23	0.7710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			218.43950	158.181	17.23	0.2290	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	Call			781.73750	929.997	17.23	0.7681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			222.03750	160.897	17.23	0.2319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,199.09680	1,382.340	16.80	0.9020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			79.39680	53.239	16.80	0.0980	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,335.65020	1,529.461	17.10	0.9234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			55.95020	40.361	17.10	0.0766	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			999.33100	1,169.928	16.99	0.8500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			129.63100	90.828	16.99	0.1500	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			840.65970	996.688	17.16	0.7936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			190.95970	137.588	17.16	0.2064	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,085.28150	2,291.632	19.55	0.9752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.58150	12.532	19.55	0.0248	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,415.03230	1,614.460	17.38	0.9324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			45.33230	35.360	17.38	0.0676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.01630	0.020	26.44	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,140.31630	8,930.920	26.44	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	26.44	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,070.30000	12,860.900	26.44	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.30180	0.380	26.44	0.0008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,130.60180	6,921.281	26.44	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.21550	0.271	26.44	0.0006	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,370.51550	7,161.172	26.44	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.19800	0.249	26.44	0.0006	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,430.49800	7,221.149	26.44	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.72830	0.919	26.44	0.0019	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,491.02830	6,281.819	26.44	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.39850	0.503	26.44	0.0011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,930.69850	6,721.403	26.44	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.34690	0.438	26.44	0.0009	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,030.64690	6,821.338	26.44	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			1.06190	1.340	26.44	0.0026	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,211.36190	6,002.240	26.44	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.95390	1.204	26.44	0.0024	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,291.25390	6,082.104	26.44	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.78990	0.997	26.44	0.0020	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,431.08990	6,221.897	26.44	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			1.64450	2.073	26.44	0.0040	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,881.94450	5,672.973	26.44	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.51970	1.916	26.44	0.0037	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,941.81970	5,732.816	26.44	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			1.26270	1.593	26.44	0.0031	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,081.56270	5,872.493	26.44	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			3.56870	4.488	26.44	0.0080	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,283.86870	5,075.388	26.44	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			3.14250	3.954	26.44	0.0072	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,383.44250	5,174.854	26.44	0.9928	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		1.75600	2.213	26.44	0.0042	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,832.05600	5,623.113	26.44	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		4.94900	6.214	26.44	0.0108	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		5,025.24900	4,817.114	26.44	0.9892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		4.42210	5.556	26.44	0.0097	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		5,114.72210	4,906.456	26.44	0.9903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		4.31250	5.419	26.44	0.0095	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		5,134.61250	4,926.318	26.44	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		12.60230	14.564	26.13	0.0234	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,262.90230	4,055.464	26.13	0.9766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		8.91700	11.155	26.44	0.0183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,549.21700	4,342.055	26.44	0.9817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		8.49650	10.632	26.44	0.0175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,588.79650	4,381.532	26.44	0.9825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		14.00850	15.733	26.01	0.0251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,174.30850	3,966.633	26.01	0.9749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		13.52430	15.332	26.05	0.0245	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,203.82430	3,996.232	26.05	0.9755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		12.90290	14.816	26.10	0.0238	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,243.20290	4,035.716	26.10	0.9762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		18.31310	21.151	25.55	0.0331	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,838.61310	3,632.051	25.55	0.9669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		17.89840	20.601	25.59	0.0323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,868.19840	3,661.501	25.59	0.9677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		14.50890	16.145	25.97	0.0258	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,144.80890	3,937.045	25.97	0.9742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		21.21070	25.024	25.30	0.0387	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,651.51070	3,445.924	25.30	0.9613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		21.04580	24.802	25.31	0.0384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,661.34580	3,455.702	25.31	0.9616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		18.73890	21.717	25.51	0.0340	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,809.03890	3,602.617	25.51	0.9660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		32.75910	40.728	24.57	0.0605	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		3,123.05910	2,921.628	24.57	0.9395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		31.69450	39.269	24.63	0.0586	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,161.99450	2,960.169	24.63	0.9414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		23.12730	27.605	25.15	0.0424	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,543.42730	3,338.505	25.15	0.9576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		36.50360	45.515	24.36	0.0671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,996.80360	2,796.415	24.36	0.9329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		34.14630	42.633	24.51	0.0631	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		3,074.44630	2,873.533	24.51	0.9369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		33.03130	41.102	24.56	0.0610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		3,113.33130	2,912.002	24.56	0.9390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		41.07700	51.006	24.09	0.0746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,861.37700	2,661.905	24.09	0.9254	0.00	0	3,300



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			38.71600	48.172	24.22	0.0707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,929.01600	2,729.072	24.22	0.9293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			38.39130	47.781	24.24	0.0702	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,938.69130	2,738.682	24.24	0.9298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			49.32050	61.202	23.66	0.0883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,649.62050	2,452.102	23.66	0.9117	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			46.95150	58.211	23.78	0.0843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,707.25150	2,509.111	23.78	0.9157	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			46.19040	57.252	23.82	0.0830	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,726.49040	2,528.152	23.82	0.9170	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			543.36390	647.416	17.96	0.5771	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			556.36390	448.716	17.96	0.4229	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			103.21060	123.584	22.40	0.1478	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,336.21060	2,144.884	22.40	0.8522	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			528.17810	624.262	18.17	0.5428	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			658.87810	542.862	18.17	0.4572	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			150.18790	178.791	21.72	0.1950	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,070.88790	1,887.391	21.72	0.8050	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			691.27290	798.944	18.10	0.5722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			695.27290	589.544	18.10	0.4278	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			579.83640	670.653	18.58	0.5048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			883.83640	761.253	18.58	0.4952	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			501.14860	580.258	19.02	0.4522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,055.14860	920.858	19.02	0.5478	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			361.47970	417.183	20.06	0.3465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,495.47970	1,337.783	20.06	0.6535	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			340.45470	392.675	20.27	0.3292	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,584.45470	1,423.275	20.27	0.6708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			338.61580	390.528	20.29	0.3277	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,592.61580	1,431.128	20.29	0.6723	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			336.78540	388.398	20.31	0.3262	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,600.78540	1,438.998	20.31	0.6738	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			278.64190	323.337	20.96	0.2784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,882.64190	1,713.937	20.96	0.7216	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			272.38590	316.559	21.04	0.2733	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,916.38590	1,747.159	21.04	0.7267	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			263.29320	306.055	21.13	0.2655	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,967.29320	1,796.655	21.13	0.7345	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			208.44860	241.725	21.76	0.2166	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,332.44860	2,152.325	21.76	0.7834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			157.04030	181.193	22.55	0.1678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,811.04030	2,621.793	22.55	0.8322	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			139.97230	158.844	22.92	0.1490	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,043.97230	2,849.444	22.92	0.8510	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			125.35970	138.471	23.53	0.1305	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,339.35970	3,139.071	23.53	0.8695	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	18.43	Call			87.29110	96.908	26.23	0.0890	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,421.29110	4,217.508	26.23	0.9110	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			86.71970	96.642	26.25	0.0887	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,430.71970	4,227.242	26.25	0.9113	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			59.71280	71.227	26.64	0.0677	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,963.71280	4,761.827	26.64	0.9323	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			46.08950	55.240	26.64	0.0544	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,330.08950	5,125.840	26.64	0.9456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,310.97640	1,481.966	16.92	0.8160	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			214.97640	172.566	16.92	0.1840	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			850.46940	977.363	17.56	0.6542	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			504.46940	417.963	17.56	0.3458	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			10.71340	13.144	26.64	0.0153	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,334.71340	7,123.744	26.64	0.9847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,964.20430	2,162.246	16.77	0.9293	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			68.20430	52.846	16.77	0.0707	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			185.49490	210.323	22.66	0.1762	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,028.79490	2,839.123	22.66	0.8238	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			859.25230	978.537	17.85	0.6194	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			632.55230	537.337	17.85	0.3806	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			836.04700	949.136	18.05	0.5934	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			724.54700	622.436	18.05	0.4066	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			241.67390	274.855	22.07	0.2165	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,700.17390	2,518.155	22.07	0.7835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			968.78260	1,083.755	17.91	0.6017	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			790.08260	686.855	17.91	0.3983	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			947.62560	1,060.412	17.98	0.5926	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			818.92560	713.512	17.98	0.4074	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			549.69950	615.386	19.87	0.3899	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			283.91900	232.102	16.73	0.1902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,130.83660	1,262.341	17.41	0.6663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			602.13660	515.441	17.41	0.3337	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,111.03880	1,239.946	17.45	0.6590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			622.33880	533.046	17.45	0.3410	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,489.62030	4,283.901	24.97	0.8547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			118.13290	139.368	25.66	0.1010	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,469.43290	5,272.468	25.66	0.8990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			335.89090	376.215	21.66	0.2555	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,707.19090	2,529.315	21.66	0.7445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,642.61900	1,809.002	16.73	0.8098	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,917.26920	3,715.989	23.78	0.8309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			220.80300	236.896	23.98	0.1647	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,012.10300	3,809.996	23.98	0.8353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			475.62140	532.450	20.45	0.3449	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,976.92140	1,815.550	20.45	0.6551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			198.32030	210.801	24.97	0.1453	0.00	0	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	19/06/2017	Foreign Exchange Option	16.10	Put			2,172.29360	2,007.281	20.82	0.6823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			404.01480	453.604	21.03	0.3006	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,305.31480	2,136.704	21.03	0.6994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			545.26390	610.386	19.91	0.3872	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,706.56390	1,553.486	19.91	0.6128	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			225.96920	242.889	23.78	0.1691	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,714.36490	1,561.001	19.92	0.6141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			491.48020	549.639	20.32	0.3544	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,912.78020	1,752.739	20.32	0.6456	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			709.41280	796.242	18.95	0.4794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,240.71280	1,109.342	18.95	0.5206	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			430.99360	484.181	20.82	0.3177	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,690.99950	1,538.486	19.87	0.6101	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			547.47850	612.877	19.89	0.3886	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,698.77850	1,545.977	19.89	0.6114	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			999.22260	1,117.286	17.80	0.6145	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			750.52260	650.386	17.80	0.3855	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			543.06490	607.901	19.92	0.3859	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,146.85740	1,273.878	17.58	0.6510	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			676.25740	584.078	17.58	0.3490	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			264.74890	285.154	23.46	0.1878	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,824.14890	3,625.354	23.46	0.8122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,102.39880	2,277.203	16.16	0.8480	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			247.89880	200.503	16.16	0.1520	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,463.52720	1,611.520	17.50	0.6997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			609.02720	534.820	17.50	0.3003	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			433.47500	476.763	22.19	0.2683	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,208.97500	3,030.063	22.19	0.7317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			434.72390	478.164	22.17	0.2690	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,200.22390	3,021.464	22.17	0.7310	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			432.22660	475.367	22.20	0.2676	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,217.72660	3,038.667	22.20	0.7324	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			939.74290	1,022.787	20.52	0.4498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,997.74290	1,867.687	20.52	0.5502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			669.84460	730.451	22.10	0.3379	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,017.84460	2,865.350	22.10	0.6621	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			668.18200	728.642	22.11	0.3372	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,026.18200	2,873.542	22.11	0.6628	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			666.52530	726.840	22.12	0.3364	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,034.52530	2,881.740	22.12	0.6636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			875.30240	948.508	22.31	0.3768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,083.30240	2,949.508	22.31	0.6232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			873.44180	946.507	22.32	0.3761	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,091.44180	2,957.507	22.32	0.6239	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			877.16870	950.521	22.30	0.3775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,075.16870	2,941.521	22.30	0.6225	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	17.69	Call			1,086.81480	1,171.797	22.44	0.4099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,134.91480	3,018.997	22.44	0.5901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,084.74970	1,169.607	22.45	0.4092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,142.84970	3,026.807	22.45	0.5908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,082.69810	1,167.423	22.46	0.4086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,150.79810	3,034.623	22.46	0.5914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,605.08180	2,757.135	18.06	0.7736	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			603.18180	554.336	18.06	0.2264	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,295,474</b>
<b>Total \$ / R</b>												<b>1,510,222,020.70</b>	<b>107,233</b>	<b>3,012,214</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.07910		13.86970			0.0000	211,186.50	15	335
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.30940		14.09600			0.0000	71,547.00	5	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.57690		14.35870			0.0000	72,884.50	5	42
<b>Total \$ / R MAXI Future</b>												<b>355,618.00</b>	<b>25</b>	<b>468</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			17,840.17040	22,066.200	20.61	0.2752	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			129,870.17040	113,156.200	20.61	0.7248	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			17,684.88200	21,874.198	20.64	0.2732	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			130,714.88200	113,964.198	20.64	0.7268	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			17,531.24390	21,684.161	20.66	0.2712	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			131,561.24390	114,774.161	20.66	0.7288	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			304,397.23040	284,944.412	22.92	0.8510	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			13,945.64820	15,802.123	22.94	0.1483	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			305,345.64820	285,862.123	22.94	0.8517	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			14,049.34010	15,967.432	22.91	0.1497	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			303,449.34010	284,027.432	22.91	0.8503	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			13,997.23040	15,884.412	22.92	0.1490	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			38,664.78550	43,390.350	21.18	0.2893	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			239,794.78550	222,700.350	21.18	0.7107	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			38,511.68460	43,216.345	21.19	0.2883	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			240,641.68460	223,526.345	21.19	0.7117	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			38,358.92810	43,043.172	21.21	0.2873	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			241,488.92810	224,353.172	21.21	0.7127	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>355,618.00</b>	<b>25</b>	<b>468</b>
£ / R	On	05/10/2016	Foreign Exchange Future			18.00380		17.77540			0.0000	0.00	0	117
£ / R	On	27/10/2016	Foreign Exchange Future			18.08400		17.85450			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			18.29220		18.05510			0.0000	689,085,466.20	37,671	80,732
£ / R	On	13/03/2017	Foreign Exchange Future			18.62400		18.38390			0.0000	186,240.00	10	3,588
£ / R	On	25/04/2017	Foreign Exchange Future			18.79530		18.55340			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			19.01360		18.76710			0.0000	0.00	0	13,275
£ / R	On	18/12/2017	Foreign Exchange Future			19.85880		19.61520			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>689,271,706.20</b>	<b>37,681</b>	<b>97,826</b>
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			91.64220	191.538	15.87	0.5946	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			236.24220	107.738	15.87	0.4054	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			31.83060	51.299	18.15	0.1177	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,397.33060	1,187.299	18.15	0.8823	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,401.32370	1,609.470	15.82	0.8870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			106.22370	77.270	15.82	0.1130	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,118.88320	1,307.862	16.19	0.8156	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			193.78320	145.662	16.19	0.1844	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			999.87960	1,180.379	16.36	0.7770	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,417.53290	6,186.704	29.37	0.9789	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.38650	2.350	29.37	0.0032	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,886.28650	8,650.150	29.37	0.9968	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			25.93310	26.057	23.96	0.0334	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,610.83310	4,373.857	23.96	0.9666	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,620.86560	4,383.898	24.00	0.9666	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			27.22250	27.668	25.69	0.0332	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,982.12250	4,745.468	25.69	0.9668	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			431.97210	538.831	17.28	0.4848	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			786.87210	656.631	17.28	0.5152	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			12.63290	18.904	29.37	0.0211	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,384.44580	3,158.141	20.40	0.9441	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			25.90070	26.015	23.91	0.0334	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,600.80070	4,363.815	23.91	0.9666	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			724.04380	878.151	16.72	0.6632	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			418.94380	335.951	16.72	0.3368	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			25.96560	26.098	24.00	0.0334	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			244.77960	188.179	16.36	0.2230	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			697.03460	847.978	16.76	0.6499	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			441.93460	355.778	16.76	0.3501	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			0.00000	734.390	16.91	0.5956	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			0.00000	442.190	16.91	0.4044	442,190.40	1,000	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			29.54580	40.341	20.40	0.0559	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			33.91990	47.132	20.66	0.0464	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,400.01990	5,173.132	20.66	0.9536	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			33.61660	46.747	20.66	0.0461	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,409.71660	5,182.747	20.66	0.9539	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			34.22660	47.522	20.66	0.0467	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,390.32660	5,163.522	20.66	0.9533	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,548.76190	5,318.268	22.99	0.9061	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			122.16190	133.568	22.99	0.0939	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,262.90000	5,016.400	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,272.90000	5,026.400	1.0000	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	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			5,252.90000	5,006.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			555.49030	588.045	23.80	0.2214	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,090.29030	5,879.245	23.80	0.7786	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			554.06110	586.532	23.80	0.2210	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,098.86110	5,887.732	23.80	0.7790	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			556.92300	589.562	23.80	0.2219	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,081.72300	5,870.762	23.80	0.7781	0.00	0	0
<b>Total £ / R Option</b>												<b>442,190.40</b>	<b>1,000</b>	<b>19,130</b>
<b>Total £ / R</b>												<b>689,713,896.60</b>	<b>38,681</b>	<b>116,956</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13902		0.13831			0.0000	0.00	0	11,449
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14184		0.14114			0.0000	0.00	0	1,360
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14516		0.14443			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14830		0.14756			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,809</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.85	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,169.30000	27,098.400	23.85	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.85	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,169.30000	28,098.400	23.85	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.85	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,169.30000	29,098.400	23.85	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			746.45220	844.934	19.85	0.5653	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			632.65220	661.334	19.85	0.4347	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			392.70740	469.352	20.80	0.3706	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,278.90740	1,285.752	20.80	0.6294	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			199.23320	252.048	21.70	0.2258	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,085.43320	2,068.448	21.70	0.7742	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			445.43590	522.935	21.54	0.3297	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,002.83590	2,006.935	21.54	0.6703	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			270.93710	330.444	22.17	0.2280	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,828.33710	2,814.444	22.17	0.7720	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			718.25540	815.889	20.84	0.4614	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,275.65540	1,299.889	20.84	0.5386	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,183.43890	1,242.646	22.67	0.5242	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,427.53890	1,412.346	22.67	0.4758	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			844.15560	892.917	23.19	0.4136	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,088.25560	2,062.617	23.19	0.5864	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			599.32700	638.671	23.71	0.3199	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,843.42700	2,808.371	23.71	0.6801	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>12,809</b>

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 Future			15.59500		15.29740			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.78610		15.50780			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.86850		15.58460			0.0000	396,712.50	25	44,296
€ / R	On	13/03/2017	Foreign Exchange Future			16.18960		15.90130			0.0000	0.00	0	8,345
€ / R	On	19/06/2017	Foreign Exchange Future			16.56670		16.27080			0.0000	82,833.50	5	77,537
€ / R	On	18/09/2017	Foreign Exchange Future			16.92390		16.62110			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.34440		17.04770			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>479,546.00</b>	<b>30</b>	<b>130,712</b>
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			0.03200	0.054	49.32	0.0005	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,682.63200	1,385.054	49.32	0.9995	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			198.54400	284.040	18.42	0.3661	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			930.74400	737.940	18.42	0.6339	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			142.72580	200.093	19.69	0.2411	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,568.12580	1,341.593	19.69	0.7589	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			6.16690	8.965	25.43	0.0139	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,317.02960	6,033.948	25.43	0.9957	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			145.25000	203.520	19.65	0.2447	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,550.65000	1,325.020	19.65	0.7553	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,472.61080	1,251.205	19.48	0.7390	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			143.98210	201.799	19.67	0.2429	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,559.38210	1,333.299	19.67	0.7571	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,060.35190	867.661	18.56	0.6305	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			224.09770	308.821	18.74	0.3454	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,139.49770	940.321	18.74	0.6546	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			157.21080	219.705	19.48	0.2610	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,221.56690	4,940.465	25.43	0.9861	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.62960	2.448	25.43	0.0043	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			244.95190	336.161	18.56	0.3695	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			156.50470	201.330	21.23	0.1730	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,965.20470	2,721.730	21.23	0.8270	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			158.15390	203.425	21.21	0.1746	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,946.85390	2,703.825	21.21	0.8254	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			157.32680	202.375	21.22	0.1738	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,956.02680	2,712.775	21.22	0.8262	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			281.24460	373.370	21.20	0.2336	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,200.44460	2,996.670	21.20	0.7664	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			279.74680	372.072	21.21	0.2329	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,208.94680	3,005.372	21.21	0.7671	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			282.74950	374.670	21.19	0.2343	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,191.94950	2,987.970	21.19	0.7657	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			484.30930	556.227	21.05	0.2827	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,343.20930	3,112.327	21.05	0.7173	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			486.91980	559.283	21.03	0.2841	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,325.81980	3,095.383	21.03	0.7159	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			485.61210	557.752	21.04	0.2834	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,334.51210	3,103.852	21.04	0.7166	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,073.24760	1,907.051	19.57	0.5315	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,058.19190	1,188.332	19.58	0.4675	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,080.49190	1,913.932	19.58	0.5325	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,063.70480	1,194.579	19.56	0.4694	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,066.00480	1,900.179	19.56	0.5306	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,060.94760	1,191.451	19.57	0.4685	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>479,546.00</b>	<b>30</b>	<b>137,084</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.77470		10.59800			0.0000	538,735.00	50	12,625
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.92930		10.74990			0.0000	0.00	0	3,292
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.10990		10.92620			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.27860		11.09290			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.50720		11.32830			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>538,735.00</b>	<b>50</b>	<b>16,008</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			242.80120	330.841	13.39	0.5797	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			304.80120	216.141	13.39	0.4203	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			238.80640	325.357	13.39	0.5739	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			310.80640	220.657	13.39	0.4261	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			234.86620	319.930	13.39	0.5681	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			316.86620	225.230	13.39	0.4319	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			101.17320	127.621	15.51	0.2083	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,311.27320	1,158.321	15.51	0.7917	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			103.45000	130.395	15.47	0.2123	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,293.55000	1,141.096	15.47	0.7877	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			102.30580	129.000	15.49	0.2103	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,302.40580	1,149.700	15.49	0.7897	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,352.85710	1,208.512	15.62	0.7118	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			212.37780	252.183	15.59	0.2920	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,336.17780	1,192.283	15.59	0.7080	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			210.71180	250.288	15.61	0.2901	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,344.51180	1,200.388	15.61	0.7099	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			209.05710	248.412	15.62	0.2882	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			314.24040	362.698	15.71	0.3393	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,391.34040	1,254.098	15.71	0.6607	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			312.34410	360.505	15.73	0.3376	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,399.44410	1,261.905	15.73	0.6624	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			310.46130	358.328	15.74	0.3359	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,407.56130	1,269.728	15.74	0.6641	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,102.78350	997.663	15.62	0.5373	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			558.05660	631.507	15.63	0.4608	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,109.75660	1,004.307	15.63	0.5392	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			564.12760	638.242	15.61	0.4645	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 Option	11.86	Put			1,095.82760	991.042	15.61	0.5355	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			561.08350	634.863	15.62	0.4627	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>538,735.00</b>	<b>50</b>	<b>16,008</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.75230		10.46750			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.93520		10.64540			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.14780		10.85270			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,333</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			7.74400	15.080	18.12	0.0417	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,050.24400	1,772.780	18.12	0.9583	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			7.59970	14.806	18.13	0.0410	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,060.09970	1,782.506	18.13	0.9590	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			7.45780	14.536	18.15	0.0403	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,069.95780	1,792.236	18.15	0.9597	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			49.10670	71.247	18.00	0.1160	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,133.70670	1,866.047	18.00	0.8840	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			48.64780	70.568	18.02	0.1150	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,143.24780	1,875.368	18.02	0.8850	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			48.19500	69.897	18.03	0.1140	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,152.79500	1,884.697	18.03	0.8860	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			278.31940	364.912	15.83	0.3776	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,155.61940	947.112	15.83	0.6224	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			276.33030	362.310	15.85	0.3754	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,163.63030	954.510	15.85	0.6246	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			274.35440	359.732	15.86	0.3732	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,171.65440	961.932	15.86	0.6268	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>4,333</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			682.16850		682.16850			0.0000	0.00	0	20,000
<b>Total CF CANDCO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDCO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CF CANDCO	On	03/10/2016	Foreign Exchange Future			42.60880		42.60880			0.0000	0.00	0	30,000
<b>Total CF CANDCO CAHA Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
<b>Total CF CANDCO CAHA</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.61400		14.32040			0.0000	584,560.00	40	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.93000		14.63200			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
CHF / R	On	19/06/2017	Foreign Exchange Future			15.29950		14.99470			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>584,560.00</b>	<b>40</b>	<b>1,858</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			38.90180	60.992	20.80	0.0946	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,418.50180	2,146.992	20.80	0.9054	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			39.86200	62.467	20.79	0.0966	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,399.46200	2,128.467	20.79	0.9034	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			39.37860	61.725	20.80	0.0956	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,408.97860	2,137.725	20.80	0.9044	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			164.71050	216.983	21.38	0.1949	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,602.71050	2,356.983	21.38	0.8051	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			166.62090	219.423	21.35	0.1968	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,584.62090	2,339.423	21.35	0.8032	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			165.66260	218.199	21.37	0.1959	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,593.66260	2,348.199	21.37	0.8041	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			642.65630	766.130	19.62	0.4427	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,537.95630	1,356.630	19.62	0.5573	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			647.95960	772.395	19.59	0.4455	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,523.25960	1,342.895	19.59	0.5545	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			645.30420	769.256	19.60	0.4441	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,530.60420	1,349.756	19.60	0.5559	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>584,560.00</b>	<b>40</b>	<b>1,858</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.09900		2.06530			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.12440		2.09140			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.15180		2.12060			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,073.14770	3,738.913	19.14	0.9608	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			28.24330	35.020	19.04	0.0465	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,875.24330	3,545.020	19.04	0.9535	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			27.15840	31.825	19.09	0.0427	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,974.15840	3,641.825	19.09	0.9573	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			26.14770	28.913	19.14	0.0392	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,014.27230	3,718.000	19.05	0.8737	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			122.35830	154.612	19.14	0.1211	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,108.35830	3,810.612	19.14	0.8789	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			116.74720	147.595	19.23	0.1161	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,202.74720	3,903.595	19.23	0.8839	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			128.27230	162.000	19.05	0.1263	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			783.69890	893.064	17.31	0.4208	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,977.69890	1,775.064	17.31	0.5792	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			756.70540	861.397	17.37	0.4095	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
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,050.70540	1,843.397	17.37	0.5905	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			730.68040	831.978	17.45	0.3985	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,124.68040	1,913.978	17.45	0.6015	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>0</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.09270		2.05890			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			307.94420	421.011	16.05	0.4338	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			918.94420	694.011	16.05	0.5662	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			281.32920	386.303	16.19	0.4066	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			992.32920	759.303	16.19	0.5934	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			336.82730	458.420	15.91	0.4620	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			847.82730	631.420	15.91	0.5380	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/12/2016	Foreign Exchange Future			2.13020		2.09100			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.17340		2.13400			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			37.53350	53.047	19.94	0.0632	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,827.53350	3,451.047	19.94	0.9368	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			35.34710	50.241	20.13	0.0599	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,925.34710	3,548.241	20.13	0.9401	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			33.31430	47.628	20.32	0.0568	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,023.31430	3,645.628	20.32	0.9432	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,725.38210	1,448.022	16.04	0.6211	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			443.06910	554.596	16.14	0.3645	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,803.06910	1,520.596	16.14	0.6355	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			421.86750	528.476	16.25	0.3506	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,881.86750	1,594.476	16.25	0.6494	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			465.38210	582.022	16.04	0.3789	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			1.81680		1.79000			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84770		1.82060			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.88310		1.85540			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,100</b>

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	19/12/2016	Foreign Exchange Option	2.12	Call			59.91630	73.959	23.01	0.0854	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,359.91630	3,105.959	23.01	0.9146	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			56.05160	69.188	23.16	0.0803	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,456.05160	3,201.188	23.16	0.9197	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			52.46410	64.758	23.32	0.0755	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,552.46410	3,296.758	23.32	0.9245	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			211.56010	244.568	21.90	0.1777	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,405.56010	3,167.568	21.90	0.8223	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			203.06100	234.467	22.01	0.1711	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,497.06100	3,257.467	22.01	0.8289	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			197.67420	224.851	22.13	0.1648	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,591.67420	3,347.851	22.13	0.8352	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			794.92050	895.249	19.11	0.4342	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,840.92050	1,664.249	19.11	0.5658	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			769.18840	865.977	19.23	0.4228	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,915.18840	1,734.977	19.23	0.5772	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			744.44740	837.784	19.34	0.4116	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,990.44740	1,806.784	19.34	0.5884	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>7,100</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13710		0.13490			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13500		0.13500			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13690		0.13490			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			10.21880		10.01490			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.35700		10.14930			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.51740		10.30650			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			68.79680	98.995	16.20	0.2274	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			903.89680	730.196	16.20	0.7726	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			67.61870	97.319	16.22	0.2241	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			912.71870	738.519	16.22	0.7759	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			66.46200	95.669	16.24	0.2209	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			921.56200	746.869	16.24	0.7791	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			144.35310	183.418	16.21	0.2778	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,105.05310	936.418	16.21	0.7222	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			147.41170	187.346	16.17	0.2828	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,088.11170	920.346	16.17	0.7172	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			145.87370	185.373	16.19	0.2803	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,096.57370	928.373	16.19	0.7197	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
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			322.95650	391.082	15.92	0.4114	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			956.45650	813.682	15.92	0.5886	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			320.48450	387.976	15.94	0.4089	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			963.98450	820.576	15.94	0.5911	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			318.03280	384.893	15.95	0.4064	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			971.53280	827.493	15.95	0.5936	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			1.34240		1.32150			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.35480		1.33420			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.37060		1.34960			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			785.00000	576.000		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			885.00000	676.000		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			985.00000	776.000		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			858.00000	652.000		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			958.00000	752.000		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			1,058.00000	852.000		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			304.00000	94.000		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			404.00000	194.000		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			504.00000	294.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.29920		1.30180			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30150		1.30420			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.30440		1.30700			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			1.12710		1.12360			0.0000	0.00	0	13,266
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13140		1.12810			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
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13650		1.13320			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,266</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,266</b>
RAIN	On	19/12/2016	Foreign Exchange Future			24.651.37000		24.279.22000			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			10.33510		10.18730			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.50670		10.35620			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			18.10940	24.661	18.24	0.0656	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,640.80940	1,499.561	18.24	0.9344	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			17.77870	24.204	18.26	0.0645	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,650.47870	1,509.104	18.26	0.9355	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			17.45400	23.755	18.27	0.0635	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,660.15400	1,518.655	18.27	0.9365	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			214.30900	258.592	15.98	0.3576	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			848.10900	741.892	15.98	0.6424	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			212.13160	255.934	16.00	0.3547	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			855.93160	749.234	16.00	0.6453	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			209.97740	253.299	16.02	0.3518	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			863.77740	756.599	16.02	0.6482	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>0</b>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.62760		4.57560			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.62590		4.57520			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			6.65530	7.860	17.04	0.0519	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			721.05530	670.260	17.04	0.9481	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			6.42760	7.593	17.11	0.0502	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			730.82760	679.993	17.11	0.9498	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			6.20890	7.337	17.18	0.0485	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			740.60890	689.737	17.18	0.9515	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			76.73540	90.495	14.50	0.3236	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			361.53540	324.595	14.50	0.6764	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			74.64090	87.939	14.53	0.3165	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			369.44090	332.039	14.53	0.6835	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			72.60160	85.448	14.56	0.3094	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
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Put			377.40160	339.548	14.56	0.6906	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			1.36680		1.36000			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.32130		1.32460			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.27640		1.26240			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>2,201,452,185.90</b>	<b>145,059</b>	<b>1,052,937</b>
<b>Total Options</b>									<b>442,190.40</b>	<b>1,000</b>	<b>2,320,976</b>
<b>Grand Total:</b>									<b>2,201,894,376.30</b>	<b>146,059</b>	<b>3,373,913</b>