



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/10/2016 Foreign Exchange Future			13.63330		13.67750			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			13.68730		13.67750			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.68740		13.67960			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.69360		13.68610			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.69770		13.69050			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.69970		13.69260			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.70180		13.69540			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.71570		13.70900			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.72120		13.71440			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.72960		13.72260			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.73510		13.72800			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.73790		13.73070			0.0000	0.00	0	2,000
\$ / R On 28/10/2016 Foreign Exchange Future			13.74070		13.73340			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.75180		13.74430			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.76850		13.76070			0.0000	0.00	0	257
\$ / R On 10/11/2016 Foreign Exchange Future			13.77630		13.76860			0.0000	0.00	0	0
\$ / R On 15/11/2016 Foreign Exchange Future			13.78950		13.78190			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.79210		13.78460			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.79470		13.78720			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.82360		13.81650			0.0000	0.00	0	390
\$ / R On 12/12/2016 Foreign Exchange Future			13.86110		13.85430			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	13/12/2016	Foreign Exchange Future			13.86380		13.85710			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			13.86650		13.85980			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.88020		13.87350			0.0000	692,497,058.20	49,891	418,136
\$ / R	On	21/12/2016	Foreign Exchange Future			13.88570		13.87900			0.0000	0.00	0	720
\$ / R	On	13/01/2017	Foreign Exchange Future			13.94820		13.94180			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.98040		13.97430			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.10650		14.10160			0.0000	344,918,031.50	24,451	108,386
\$ / R	On	12/04/2017	Foreign Exchange Future			14.18700		14.18260			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.22180		14.21730			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.36920		14.36440			0.0000	1,321,966.40	92	149,226
\$ / R	On	12/07/2017	Foreign Exchange Future			14.43090		14.42600			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.61400		14.60880			0.0000	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.93980		14.93750			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.28550		15.28560			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.63120		15.63360			0.0000	0.00	0	70
Total \$ / R Future												1,038,737,056.10	74,434	704,465
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			1.03400	0.000	22.80	0.0000	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			923.53400	966.700	22.80	1.0000	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			0.76890	0.000	22.80	0.0000	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			973.26890	1,016.700	22.80	1.0000	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call			272.28400	265.642	27.33	0.9089	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put			24.78400	8.342	27.33	0.0911	0.00	0	16,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			164.34060	151.022	24.48	0.7691	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			46.84060	23.722	24.48	0.2309	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call			50.08370	33.921	28.18	0.2750	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put			182.58370	156.621	28.18	0.7250	0.00	0	5,000
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			85.26320	70.554	27.46	0.3221	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			255.66320	233.154	27.46	0.6779	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			19.88360	19.863	24.02	0.1006	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			583.78360	576.263	24.02	0.8994	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			5.43320	6.475	27.50	0.0344	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			929.33320	922.876	27.50	0.9656	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			85.21030	74.926	20.79	0.3203	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			269.11030	251.326	20.79	0.6797	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			76.74790	67.565	21.04	0.2943	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			290.64790	273.965	21.04	0.7057	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			9.79220	6.007	23.41	0.0327	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			929.29220	918.307	23.41	0.9673	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			19.59540	12.871	21.77	0.0640	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			766.99540	753.171	21.77	0.9360	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			87.22900	72.256	20.14	0.2647	0.00	0	46,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			391.82900	370.457	20.14	0.7353	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			1.72370	0.889	30.73	0.0042	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,996.32370	1,989.089	30.73	0.9958	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			30.30020	24.921	22.05	0.0894	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		901.30020	889.221	22.05	0.9106	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call		170.36140	158.724	18.97	0.4040	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put		325.96140	307.524	18.97	0.5960	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call		427.09130	420.400	17.13	0.7344	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put		104.49130	90.800	17.13	0.2656	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call		338.62600	330.131	17.48	0.6407	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put		156.02600	140.530	17.48	0.3593	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		0.45400	0.388	41.18	0.0010	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		5,122.45400	5,115.288	41.18	0.9990	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		1,929.21030	1,936.155	23.71	0.9958	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		1.21030	1.055	23.71	0.0042	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		376.46680	369.319	17.48	0.6641	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		148.46680	134.219	17.48	0.3359	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		0.52590	0.451	41.18	0.0012	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		5,042.52590	5,035.351	41.18	0.9988	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		15.19190	13.833	21.42	0.0463	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,344.49190	1,335.933	21.42	0.9537	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		2.88360	2.400	26.35	0.0081	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,412.18360	2,404.500	26.35	0.9919	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		554.24640	551.406	16.99	0.8076	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		73.54640	63.506	16.99	0.1924	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		100.14140	92.870	19.75	0.2378	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		619.44140	604.970	19.75	0.7622	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		19.74120	17.911	21.26	0.0582	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		1,249.04120	1,240.011	21.26	0.9418	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call		315.00880	307.939	17.76	0.5794	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put		211.60880	197.239	17.76	0.4206	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call		334.70700	329.289	17.45	0.5825	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put		220.40700	207.489	17.45	0.4175	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call		275.58200	269.256	17.66	0.5108	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put		281.28200	267.456	17.66	0.4892	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		5.70010	4.678	24.98	0.0131	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,605.00010	2,596.178	24.98	0.9869	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		60.60320	56.280	22.61	0.1233	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,249.90320	1,237.780	22.61	0.8767	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		6.32190	5.223	24.89	0.0145	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,545.62190	2,536.723	24.89	0.9855	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		428.51760	421.784	18.76	0.5970	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		259.91760	245.485	18.76	0.4030	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		183.90880	175.987	20.51	0.3138	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		665.30880	649.687	20.51	0.6862	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		436.89700	428.530	18.48	0.5859	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		284.99700	269.030	18.48	0.4141	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		335.82370	325.920	18.96	0.4829	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		411.22370	393.820	18.96	0.5171	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		5.82930	4.929	26.62	0.0116	0.00	0	9,615

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,308.62930	3,300.229	26.62	0.9884	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			672.04210	666.703	17.80	0.7488	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			144.84210	132.003	17.80	0.2512	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			36.66620	32.103	23.13	0.0679	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,849.46620	1,837.403	23.13	0.9321	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.17080	0.218	26.49	0.0006	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,583.67080	5,576.618	26.49	0.9994	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,023.88180	2,029.465	19.25	0.9844	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			7.38180	5.865	19.25	0.0156	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			570.37330	559.357	17.76	0.6473	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			253.87330	235.757	17.76	0.3527	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			198.59330	189.307	20.83	0.2608	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,094.29330	1,078.207	20.83	0.7392	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			288.52990	278.265	19.89	0.3564	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			801.42990	784.465	19.89	0.6436	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,277.57450	1,277.752	16.95	0.8990	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			57.77450	51.252	16.95	0.1010	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,268.91280	1,268.997	16.96	0.8970	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			59.11280	52.497	16.96	0.1030	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,260.27340	1,260.266	16.97	0.8950	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			60.47340	53.766	16.97	0.1050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,061.71620	2,050.178	23.33	0.8836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			116.25680	110.474	22.64	0.1546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,742.75680	1,730.274	22.64	0.8454	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			109.20000	103.612	22.77	0.1461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,805.70000	1,793.412	22.77	0.8539	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			99.01280	93.725	22.99	0.1336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,905.51280	1,893.525	22.99	0.8664	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			141.72290	135.323	22.20	0.1846	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,548.22290	1,535.123	22.20	0.8154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			127.18050	121.117	22.44	0.1676	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,653.68050	1,640.917	22.44	0.8324	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			118.35860	112.521	22.60	0.1571	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,724.85860	1,712.321	22.60	0.8429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			165.84980	158.965	21.79	0.2126	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,392.34980	1,378.765	21.79	0.7874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			152.05080	145.431	22.02	0.1966	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,478.55080	1,465.231	22.02	0.8034	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			150.74010	144.148	22.05	0.1951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,487.24010	1,473.948	22.05	0.8049	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			195.88260	188.515	21.34	0.2463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,232.38260	1,218.315	21.34	0.7537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			184.19670	177.003	21.51	0.2333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,290.69670	1,276.803	21.51	0.7667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			180.99600	173.852	21.55	0.2298	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,307.49600	1,293.652	21.55	0.7702	0.00	0	29,368

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	14.70	Call			235.81560	227.980	20.85	0.2893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,062.31560	1,047.780	20.85	0.7107	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			215.84060	208.216	21.09	0.2680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,142.34060	1,128.016	21.09	0.7320	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			204.70410	197.217	21.23	0.2560	157,773.84	800	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,191.20410	1,177.017	21.23	0.7440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			250.92050	242.952	20.69	0.3050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,007.42050	992.751	20.69	0.6950	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			244.32860	236.417	20.76	0.2982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,030.82860	1,016.217	20.76	0.7018	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			237.91550	230.060	20.83	0.2915	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,054.41550	1,039.860	20.83	0.7085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			324.45730	316.155	20.01	0.3778	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			790.95730	775.955	20.01	0.6222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			294.34270	286.121	20.27	0.3487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			870.84270	855.921	20.27	0.6513	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			281.59030	273.423	20.38	0.3361	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			908.09030	893.223	20.38	0.6639	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			351.33070	343.011	19.79	0.4029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			727.83070	712.811	19.79	0.5971	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			336.14320	327.828	19.91	0.3888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			762.64320	747.628	19.91	0.6112	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			327.33970	319.036	19.98	0.3805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			783.83970	768.836	19.98	0.6195	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			373.71510	365.412	19.63	0.4232	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			680.21510	665.212	19.63	0.5768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			367.18180	358.873	19.67	0.4173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			693.68180	678.673	19.67	0.5827	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			357.58970	349.273	19.75	0.4086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			714.08970	699.073	19.75	0.5914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			404.50090	396.268	19.41	0.4502	475,521.60	1,200	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			621.00090	606.068	19.41	0.5498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			400.96390	392.721	19.44	0.4472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			627.46390	612.521	19.44	0.5528	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			393.98000	385.718	19.49	0.4411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			640.48000	625.518	19.49	0.5589	1,000,828.16	1,600	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			437.66860	429.560	19.20	0.4784	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			564.16860	549.360	19.20	0.5216	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			418.94160	410.755	19.32	0.4626	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			595.44160	580.555	19.32	0.5374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			408.06720	399.843	19.39	0.4533	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			614.56720	599.643	19.39	0.5467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			569.13560	562.156	18.59	0.5779	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			395.63560	381.956	18.59	0.4221	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			544.75950	537.501	18.68	0.5609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			421.25950	407.301	18.68	0.4391	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			535.25140	527.885	18.71	0.5541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			431.75140	417.685	18.71	0.4459	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			770.81440	766.385	17.97	0.7002	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			237.31440	226.185	17.97	0.2998	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			764.58230	760.071	17.99	0.6969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			241.08230	229.871	17.99	0.3031	275,845.20	1,200	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			675.42850	669.758	18.25	0.6462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			301.92850	289.558	18.25	0.3538	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			802.52680	798.514	17.89	0.7167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			219.02680	208.314	17.89	0.2833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			796.11150	792.016	17.90	0.7135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			222.61150	211.816	17.90	0.2865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			789.73240	785.553	17.92	0.7102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			226.23240	215.353	17.92	0.2898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,205.91790	1,206.437	17.35	0.8670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			82.41790	76.237	17.35	0.1330	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,342.04720	1,343.805	17.23	0.8997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			58.54720	53.605	17.23	0.1003	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,006.69910	1,005.153	17.54	0.8047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			133.19910	124.953	17.54	0.1953	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			848.43840	845.028	17.77	0.7394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			194.93840	184.828	17.77	0.2606	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,089.20090	2,094.350	19.24	0.9708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.70090	14.150	19.24	0.0292	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,421.17930	1,423.584	17.17	0.9156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			47.67930	43.384	17.17	0.0844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.01870	0.012	27.31	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,136.51870	9,129.812	27.31	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	27.31	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,066.50000	13,059.800	27.31	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.33310	0.248	27.31	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,126.83310	7,120.048	27.31	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.23890	0.175	27.31	0.0004	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,366.73890	7,359.975	27.31	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.21970	0.161	27.31	0.0004	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,426.71970	7,419.961	27.31	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.79500	0.614	27.31	0.0013	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,487.29500	6,480.414	27.31	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.43830	0.330	27.31	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,926.93830	6,920.130	27.31	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.38220	0.286	27.31	0.0006	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,026.88220	7,020.086	27.31	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			1.15360	0.904	27.31	0.0019	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,207.65360	6,200.704	27.31	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			1.03770	0.810	27.31	0.0017	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,287.53770	6,280.610	27.31	0.9983	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	20.30	Call			0.86140	0.667	27.31	0.0014	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,427.36140	6,420.467	27.31	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			1.77690	1.417	27.31	0.0028	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,878.27690	5,871.217	27.31	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.64360	1.307	27.31	0.0026	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,938.14360	5,931.107	27.31	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			1.36880	1.080	27.31	0.0022	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,077.86880	6,070.880	27.31	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			3.81900	3.140	27.31	0.0059	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,280.31900	5,272.940	27.31	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			3.36810	2.756	27.31	0.0052	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,379.86810	5,372.556	27.31	0.9948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			1.89580	1.516	27.31	0.0030	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,828.39580	5,821.316	27.31	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			5.27480	4.393	27.31	0.0080	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,021.77480	5,014.193	27.31	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			4.71980	3.914	27.31	0.0072	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,111.21980	5,103.713	27.31	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			4.60420	3.814	27.31	0.0070	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,131.10420	5,123.614	27.31	0.9930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			13.28100	11.462	27.31	0.0189	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,259.78100	4,251.262	27.31	0.9811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			9.43640	8.038	27.31	0.0138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,545.93640	4,537.838	27.31	0.9862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			8.99670	7.650	27.31	0.0132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,585.49670	4,577.450	27.31	0.9868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			14.74430	12.775	27.31	0.0209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,171.24430	4,162.575	27.31	0.9791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			14.24060	12.323	27.31	0.0202	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,200.74060	4,192.123	27.31	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			13.59390	11.742	27.31	0.0193	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,240.09390	4,231.542	27.31	0.9807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			19.09400	16.836	26.76	0.0271	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,835.59400	3,826.636	26.76	0.9729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			18.67760	16.443	26.81	0.0265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,865.17760	3,856.243	26.81	0.9735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			15.26460	13.243	27.31	0.0215	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,141.76460	4,133.043	27.31	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			21.99820	19.586	26.42	0.0313	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,648.49820	3,639.386	26.42	0.9687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			21.83330	19.429	26.44	0.0311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,658.33330	3,649.229	26.44	0.9689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			19.52080	17.239	26.71	0.0277	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,806.02080	3,797.039	26.71	0.9723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			33.50930	30.636	25.46	0.0478	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,120.00930	3,110.436	25.46	0.9522	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	17.00	Call			32.45100	29.613	25.53	0.0463	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,158.95100	3,149.413	25.53	0.9537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			23.91510	21.411	26.23	0.0341	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,540.41510	3,531.211	26.23	0.9659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			37.22740	34.244	25.23	0.0530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,993.72740	2,984.044	25.23	0.9470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			34.88720	31.972	25.37	0.0497	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,071.38720	3,061.772	25.37	0.9503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			33.78010	30.898	25.44	0.0482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,110.28010	3,100.698	25.44	0.9518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			41.76170	38.662	24.98	0.0593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,858.26170	2,848.462	24.98	0.9407	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			39.42090	36.379	25.10	0.0561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,925.92090	2,916.179	25.10	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			39.09930	36.066	25.12	0.0556	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,935.59930	2,925.866	25.12	0.9444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			50.11130	46.691	24.56	0.0707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,646.61130	2,636.490	24.56	0.9293	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			47.67680	44.372	24.68	0.0674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,704.17680	2,694.172	24.68	0.9326	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			46.89470	43.628	24.72	0.0664	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,723.39470	2,713.428	24.72	0.9336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			62.92890	58.936	24.03	0.0877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,389.42890	2,378.736	24.03	0.9123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			57.31340	53.562	24.24	0.0803	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,493.81340	2,483.362	24.24	0.9197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			53.13010	49.568	24.42	0.0748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,579.63010	2,569.368	24.42	0.9252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			84.47170	79.658	23.35	0.1154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,070.97170	2,059.458	23.35	0.8846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			74.75680	70.295	23.63	0.1031	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,201.25680	2,190.095	23.63	0.8969	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			67.97680	63.778	23.85	0.0943	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,304.47680	2,293.578	23.85	0.9057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			89.04640	84.078	23.23	0.1212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,015.54640	2,003.878	23.23	0.8788	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			88.26580	83.322	23.25	0.1202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,024.76580	2,013.122	23.25	0.8798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			85.21620	80.378	23.33	0.1164	0.00	0	500
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			371.81600	363.691	19.67	0.4175	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			702.81600	687.991	19.67	0.5825	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			105.30390	100.843	23.23	0.1254	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,333.50390	2,322.643	23.23	0.8746	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			552.50350	546.963	18.72	0.5191	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			560.70350	548.763	18.72	0.4809	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			538.95710	532.650	18.96	0.4888	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		664.65710	652.250	18.96	0.5112	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		153.97580	149.008	22.52	0.1687	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		2,069.67580	2,058.608	22.52	0.8313	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		709.48510	702.593	18.79	0.5263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		707.88510	696.093	18.79	0.4737	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		596.60230	589.869	19.33	0.4614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		895.00230	883.369	19.33	0.5386	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		516.50880	510.072	19.78	0.4117	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		1,064.90880	1,053.572	19.78	0.5883	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		373.33740	367.892	20.89	0.3139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,501.73740	1,491.392	20.89	0.6861	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		351.65680	346.425	21.11	0.2981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,590.05680	1,579.925	21.11	0.7019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		349.76040	344.544	21.13	0.2967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,598.16040	1,588.044	21.13	0.7033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		347.87260	342.678	21.15	0.2953	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,606.27260	1,596.178	21.15	0.7047	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		287.90010	283.325	21.73	0.2508	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,886.30010	1,876.825	21.73	0.7492	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		281.44560	276.942	21.79	0.2459	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,919.84560	1,910.442	21.79	0.7541	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		272.06080	267.662	21.88	0.2388	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,970.46080	1,961.162	21.88	0.7612	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		215.30950	211.622	22.53	0.1945	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,333.70950	2,325.122	22.53	0.8055	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		161.90150	159.028	23.34	0.1505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,810.30150	2,802.528	23.34	0.8495	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		144.07080	141.545	23.82	0.1347	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		3,042.47080	3,035.045	23.82	0.8653	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		128.67580	126.551	24.59	0.1199	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,337.07580	3,330.051	24.59	0.8801	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		88.63400	87.555	27.18	0.0814	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,417.03400	4,411.055	27.18	0.9186	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		88.05640	86.982	27.18	0.0809	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,426.45640	4,420.482	27.18	0.9191	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		60.73340	59.871	27.18	0.0588	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,959.13340	4,953.371	27.18	0.9412	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		46.93150	46.198	27.18	0.0469	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,325.33150	5,319.698	27.18	0.9531	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,328.40060	1,324.078	17.34	0.7791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		226.80060	217.578	17.34	0.2209	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		869.37690	862.759	18.21	0.6074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		517.77690	506.259	18.21	0.3926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		10.98170	10.718	27.18	0.0128	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,329.38170	7,324.218	27.18	0.9872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,973.40510	1,974.614	16.97	0.9113	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	12.20	Put		71.80510	68.114	16.97	0.0887	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		879.58470	871.833	18.47	0.5765	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		646.98470	634.833	18.47	0.4235	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		190.46500	188.372	23.44	0.1606	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,027.86500	3,021.372	23.44	0.8394	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		249.39550	246.562	22.81	0.1980	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,702.09550	2,694.762	22.81	0.8020	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		856.43470	848.991	18.69	0.5523	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		739.13470	727.191	18.69	0.4477	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		993.39960	988.389	18.62	0.5647	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		808.99960	799.189	18.62	0.4353	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		972.19480	967.200	18.70	0.5559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		837.79480	828.000	18.70	0.4441	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		569.40430	565.477	20.68	0.3636	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		298.89940	290.634	17.34	0.2237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,155.43420	1,150.456	18.08	0.6284	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		621.03420	611.256	18.08	0.3716	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,135.67390	1,130.675	18.14	0.6210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		641.27390	631.475	18.14	0.3790	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,491.12680	4,485.803	26.08	0.8599	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		123.36980	122.926	26.08	0.0915	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,468.96980	5,463.726	26.08	0.9085	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		349.58570	347.094	22.45	0.2383	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,715.18570	2,707.894	22.45	0.7617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,663.29940	1,659.834	17.34	0.7763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,920.39150	3,914.535	24.84	0.8383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		229.33830	228.374	25.05	0.1577	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,014.93830	4,009.174	25.05	0.8423	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		493.47380	489.984	21.25	0.3216	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,989.07380	1,980.784	21.25	0.6784	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		205.52680	205.003	26.08	0.1401	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,183.26080	2,175.247	21.58	0.7041	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		419.90280	416.878	21.80	0.2800	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,315.50280	2,307.678	21.80	0.7200	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		564.86720	560.966	20.71	0.3611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,720.46720	1,711.766	20.71	0.6389	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		234.79150	233.735	24.84	0.1617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,728.21520	1,719.522	20.73	0.6401	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		509.73450	506.153	21.13	0.3306	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,925.33450	1,916.953	21.13	0.6694	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		732.03860	727.454	19.70	0.4475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,257.63860	1,248.254	19.70	0.5525	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		447.66080	444.447	21.58	0.2959	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,705.00430	1,696.277	20.68	0.6364	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		567.13020	563.216	20.69	0.3624	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,712.73020	1,704.016	20.69	0.6376	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	14.11	Call			1,023.88280	1,018.858	18.51	0.5772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			769.48280	759.658	18.51	0.4228	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			562.61520	558.722	20.73	0.3599	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,168.48110	1,161.368	18.15	0.6150	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			692.48110	680.468	18.15	0.3850	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			272.53170	269.607	24.33	0.1780	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,826.53170	3,818.707	24.33	0.8220	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,118.43960	2,114.288	16.68	0.8207	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			259.63960	250.288	16.68	0.1793	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,483.53500	1,478.019	17.86	0.6687	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			624.73500	614.019	17.86	0.3313	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			449.77670	444.636	22.84	0.2532	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,220.97670	3,210.636	22.84	0.7468	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			451.05820	445.913	22.83	0.2539	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,212.25820	3,201.913	22.83	0.7461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			448.49560	443.368	22.86	0.2526	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,229.69560	3,219.368	22.86	0.7474	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			964.82450	952.839	21.02	0.4279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,027.32450	2,013.039	21.02	0.5721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			693.85840	682.695	22.61	0.3212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,046.35840	3,032.895	22.61	0.6788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			692.18370	681.029	22.62	0.3205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,054.68370	3,041.229	22.62	0.6795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			690.51470	679.368	22.63	0.3198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,063.01470	3,049.568	22.63	0.6802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			909.41030	892.536	22.74	0.3609	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,123.81030	3,107.037	22.74	0.6391	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			907.54810	890.677	22.75	0.3602	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,131.94810	3,115.177	22.75	0.6398	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			911.28510	894.401	22.73	0.3616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,115.68510	3,098.902	22.73	0.6384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			622.47230	611.602	18.25	0.2448	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,130.54140	1,107.586	22.79	0.3947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,186.94140	3,166.386	22.79	0.6053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,128.48910	1,105.536	22.81	0.3941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,194.88910	3,174.336	22.81	0.6059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,126.44250	1,103.492	22.82	0.3935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,202.84250	3,182.292	22.82	0.6065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,616.07230	2,602.802	18.25	0.7552	0.00	0	0
Total \$ / R Option												1,909,968.80	4,800	2,218,974
Total \$ / R												1,040,647,024.90	79,234	2,923,439
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		13.88020		13.87350			0.0000	347,005.00	25	377
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		14.10650		14.10160			0.0000	70,532.50	5	96
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		14.36920		14.36440			0.0000	0.00	0	48

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												417,537.50	30	521
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		18,258.99010	17,542.021	21.53	0.2315		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		129,908.99010	128,522.021	21.53	0.7685		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		18,099.60340	17,385.242	21.55	0.2298		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		130,749.60340	129,365.242	21.55	0.7702		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		17,941.68890	17,229.946	21.58	0.2280		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		131,591.68890	130,209.946	21.58	0.7720		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		304,247.07960	303,504.502	23.82	0.8653		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		14,352.73550	14,101.607	23.84	0.1342		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		305,192.73550	304,451.607	23.84	0.8658		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		14,461.75900	14,207.929	23.79	0.1353		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		303,301.75900	302,557.929	23.79	0.8647		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		14,407.07960	14,154.502	23.82	0.1347		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		40,223.51830	39,910.896	21.95	0.2696		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		240,783.51830	239,990.896	21.95	0.7304		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		40,063.71850	39,754.103	21.97	0.2686		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		241,623.71850	240,834.103	21.97	0.7314		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		39,904.67500	39,598.060	21.98	0.2677		0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		242,464.67500	241,678.059	21.98	0.7323		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												417,537.50	30	521
£ / R	On 05/10/2016	Foreign Exchange Future			17.46200	17.56100		0.0000			0.00	0	117	
£ / R	On 27/10/2016	Foreign Exchange Future			17.53140	17.63510		0.0000			0.00	0	41	
£ / R	On 19/12/2016	Foreign Exchange Future			17.73330	17.84010		0.0000		270,964,824.00		15,280	75,925	
£ / R	On 13/03/2017	Foreign Exchange Future			18.05410	18.16550		0.0000		9,135,374.60		506	3,639	
£ / R	On 25/04/2017	Foreign Exchange Future			18.22000	18.33310		0.0000		0.00		0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			18.43010	18.54410		0.0000		37,173,511.70		2,017	15,275	
£ / R	On 18/12/2017	Foreign Exchange Future			19.25130	19.37390		0.0000		0.00		0	0	
Total £ / R Future												317,273,710.30	17,803	95,070
£ / R	On 05/10/2016	Foreign Exchange Option	17.92	Call		18.72840	0.763	21.63	0.0113		0.00	0	0	
£ / R	On 05/10/2016	Foreign Exchange Option	17.92	Put		377.72840	458.763	21.63	0.9887		0.00	0	0	
£ / R	On 27/10/2016	Foreign Exchange Option	19.22	Call		18.77620	14.790	20.73	0.0408		0.00	0	0	
£ / R	On 27/10/2016	Foreign Exchange Option	19.22	Put		1,603.67620	1,703.390	20.73	0.9592		0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	16.76	Call		1,223.35240	1,134.803	16.13	0.7893		0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	16.76	Put		143.25240	161.503	16.13	0.2107		0.00	0	1,050	
£ / R	On 19/12/2016	Foreign Exchange Option	17.13	Call		958.29780	877.971	16.45	0.6910		0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	17.13	Put		248.19780	274.671	16.45	0.3090		0.00	0	4,885	
£ / R	On 19/12/2016	Foreign Exchange Option	17.30	Call		848.88110	773.480	16.59	0.6423		0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	24.46	Put		6,628.65540	6,733.432	28.95	0.9911		0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	26.94	Call		0.86370	0.606	28.95	0.0010		0.00	0	0	
£ / R	On 19/12/2016	Foreign Exchange Option	26.94	Put		9,100.76370	9,207.306	28.95	0.9990		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	22.64	Call			24.44670	22.210	27.06	0.0276	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,824.34670	4,928.910	27.06	0.9724	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,834.36810	4,938.916	27.10	0.9724	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			25.31390	22.492	28.58	0.0267	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,195.21390	5,299.192	28.58	0.9733	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			352.18030	312.380	17.94	0.3385	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			922.08030	989.080	17.94	0.6615	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			8.75540	6.732	28.95	0.0089	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,592.91020	3,699.573	21.99	0.9662	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			24.42540	22.205	27.02	0.0277	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,814.32540	4,918.905	27.02	0.9723	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			600.81180	539.364	16.96	0.5106	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			510.71180	556.064	16.96	0.4894	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			24.46810	22.216	27.10	0.0276	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			308.78110	340.180	16.59	0.3577	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			576.94770	518.137	17.04	0.4962	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			536.84770	584.837	17.04	0.5038	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			491.77950	440.253	17.33	0.4407	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			651.67950	706.953	17.33	0.5593	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			23.01020	22.873	21.99	0.0338	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			26.92900	25.223	20.86	0.0277	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,611.42900	5,721.123	20.86	0.9723	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			26.71630	25.024	20.86	0.0275	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,621.21630	5,730.924	20.86	0.9725	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			27.14320	25.424	20.86	0.0279	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,601.64320	5,711.324	20.86	0.9721	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			99.37320	89.469	23.38	0.0683	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,746.27320	5,849.469	23.38	0.9317	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,485.90000	5,599.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,495.90000	5,609.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,475.90000	5,589.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			485.66270	465.204	23.96	0.1882	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,261.76270	6,363.904	23.96	0.8118	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			484.36190	463.949	23.96	0.1878	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,270.46190	6,372.649	23.96	0.8122	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			486.96670	466.461	23.96	0.1886	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,253.06670	6,355.161	23.96	0.8114	0.00	0	0
Total £ / R Option												0.00	0	19,130
Total £ / R												317,273,710.30	17,803	114,200
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13543		0.13702			0.0000	138,141.66	1,020	16,428
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13817		0.13981			0.0000	0.00	0	1,433

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 Future			0.14143		0.14310			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14450		0.14620			0.0000	0.00	0	0
Total ¥ / R Future												138,141.66	1,020	17,861
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	22.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,298.10000	27,456.700	22.66	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	22.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,298.10000	28,456.700	22.66	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	22.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,298.10000	29,456.700	22.66	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			777.14900	678.174	20.87	0.4896	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			796.04900	860.874	20.87	0.5104	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			449.78340	379.663	22.16	0.3134	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,468.68340	1,562.363	22.16	0.6866	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			255.25270	206.750	23.20	0.1899	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,274.15270	2,389.450	23.20	0.8101	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			786.41410	702.098	22.07	0.4112	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,475.91410	1,559.598	22.07	0.5888	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			525.20460	460.859	23.03	0.2944	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,214.70460	2,318.359	23.03	0.7056	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			346.79150	297.028	23.72	0.2053	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,036.29150	3,154.528	23.72	0.7947	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,177.92910	1,083.778	23.40	0.4805	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,557.42910	1,633.778	23.40	0.5195	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			866.23610	790.187	24.22	0.3776	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,245.73610	2,340.187	24.22	0.6224	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			637.23140	576.184	24.95	0.2932	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,016.73140	3,126.184	24.95	0.7068	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												138,141.66	1,020	17,861
€ / R	On	28/10/2016	Foreign Exchange Future			15.33870		15.29950			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.45520		15.53480			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.53470		15.61550			0.0000	27,791,578.30	1,789	50,373
€ / R	On	13/03/2017	Foreign Exchange Future			15.84950		15.93510			0.0000	9,509,700.00	600	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.21920		16.30590			0.0000	4,362,964.80	269	77,537
€ / R	On	18/09/2017	Foreign Exchange Future			16.56810		16.65630			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.98650		17.07900			0.0000	0.00	0	0
Total € / R Future												41,664,243.10	2,658	136,444
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			130.67900	132.552	18.46	0.2962	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			581.17900	543.852	18.46	0.7038	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			208.53110	178.300	19.16	0.2648	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			913.73110	963.100	19.16	0.7352	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	17.01	Call			150.53740	130.210	20.29	0.1753	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,545.03740	1,605.510	20.29	0.8247	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			6.31450	4.848	26.01	0.0082	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,286.16610	6,366.513	26.01	0.9977	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			153.19820	132.579	20.25	0.1781	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,527.69820	1,587.879	20.25	0.8219	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,450.28040	1,509.107	20.08	0.8088	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			151.86170	131.389	20.27	0.1767	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,536.36170	1,596.689	20.27	0.8233	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,042.18200	1,092.047	19.12	0.7183	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			235.90390	206.955	19.31	0.2611	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,120.40390	1,172.255	19.31	0.7389	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			165.78040	143.807	20.08	0.1912	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,190.81450	5,270.148	26.01	0.9918	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.66610	1.213	26.01	0.0023	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			257.68200	226.747	19.12	0.2817	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			165.10530	150.597	21.64	0.1387	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,940.00530	3,011.097	21.64	0.8613	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			166.84170	152.199	21.62	0.1400	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,921.74170	2,992.699	21.62	0.8600	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			165.97210	151.394	21.63	0.1394	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,930.87210	3,001.894	21.63	0.8606	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			326.31310	305.327	21.59	0.2016	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,210.41310	3,276.127	21.59	0.7984	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			325.18900	304.268	21.60	0.2009	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,219.28900	3,285.068	21.60	0.7991	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			327.44610	306.395	21.57	0.2022	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,201.54610	3,267.195	21.57	0.7978	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,323.87540	3,385.397	21.44	0.7478	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			502.87830	476.085	21.41	0.2534	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,306.57830	3,367.985	21.41	0.7466	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			501.52430	474.786	21.42	0.2528	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,315.22430	3,376.686	21.42	0.7472	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			500.17540	473.497	21.44	0.2522	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,055.24260	2,104.213	19.77	0.5680	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,081.44960	1,037.991	19.78	0.4311	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,062.44960	2,111.491	19.78	0.5689	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,078.65800	1,035.278	19.79	0.4302	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,069.65800	2,118.778	19.79	0.5698	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,084.24260	1,040.713	19.77	0.4320	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												41,664,243.10	2,658	142,816
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.59570		10.61960			0.0000	10,595.70	1	12,174
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.74810		10.77370			0.0000	0.00	0	3,417

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	19/06/2017	Foreign Exchange Future			10.92520		10.95090			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.08990		11.11590			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.31660		11.34500			0.0000	0.00	0	0
Total AU\$ / R Future												10,595.70	1	15,682
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			255.34540	239.928	14.00	0.4750	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			295.74540	304.228	14.00	0.5250	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			251.21280	235.923	14.03	0.4692	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			301.61280	310.223	14.03	0.5308	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			247.13690	231.975	14.05	0.4635	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			307.53690	316.275	14.05	0.5365	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			108.79240	102.075	16.21	0.1731	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,295.09240	1,313.975	16.21	0.8269	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			111.22680	104.384	16.17	0.1765	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,277.52680	1,296.284	16.17	0.8235	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			110.00350	103.222	16.19	0.1748	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,286.30350	1,305.122	16.19	0.8252	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,340.54940	1,356.511	16.21	0.7464	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			224.92120	215.072	16.18	0.2571	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,324.02120	1,339.872	16.18	0.7429	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			223.18110	213.386	16.19	0.2553	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,332.28110	1,348.186	16.19	0.7447	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			221.44940	211.711	16.21	0.2536	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			330.26110	317.920	16.23	0.3064	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,384.36110	1,398.020	16.23	0.6936	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			328.30000	316.008	16.25	0.3048	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,392.40000	1,406.109	16.25	0.6952	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			326.35630	314.115	16.27	0.3032	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,400.45630	1,414.215	16.27	0.6968	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,107.71250	1,116.393	15.97	0.5732	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			579.66060	560.094	15.98	0.4250	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,114.66060	1,123.494	15.98	0.5750	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			585.77640	565.914	15.96	0.4285	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,100.77640	1,109.314	15.96	0.5715	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			582.71250	562.993	15.97	0.4268	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,595.70	1	15,682
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.54890		10.57440			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.72790		10.75540			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.93640		10.96470			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	4,333
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			11.14170	8.746	18.84	0.0261	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,946.74170	1,969.846	18.84	0.9739	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			10.94980	8.580	18.85	0.0257	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,956.54980	1,979.680	18.85	0.9743	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			10.76140	8.418	18.87	0.0252	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,966.36140	1,989.518	18.87	0.9748	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			59.58140	55.729	18.75	0.0941	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,034.18140	2,057.829	18.75	0.9059	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			59.01730	55.200	18.77	0.0932	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,043.61730	2,067.300	18.77	0.9068	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			58.45910	54.675	18.79	0.0924	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,053.05910	2,076.775	18.79	0.9076	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			321.56350	308.428	16.51	0.3317	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,086.86350	1,102.028	16.51	0.6683	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			319.30280	306.244	16.53	0.3297	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,094.60280	1,109.844	16.53	0.6703	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			317.05970	304.078	16.55	0.3278	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,102.35970	1,117.678	16.55	0.6722	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	4,333
CF CANDCO	On	19/12/2016	Foreign Exchange Future			668.43100		675.99780			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.20980		14.32860			0.0000	0.00	0	2,171
CHF / R	On	13/03/2017	Foreign Exchange Future			14.51850		14.64110			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.87720		15.00530			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,171
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			41.52480	30.656	21.39	0.0542	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,412.92480	2,520.856	21.39	0.9458	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			42.50070	31.416	21.37	0.0554	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,393.90070	2,501.616	21.37	0.9446	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			42.01000	31.033	21.38	0.0548	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,403.41000	2,511.233	21.38	0.9452	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			172.51960	152.576	21.96	0.1489	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,601.41960	2,704.076	21.96	0.8511	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			174.47770	154.318	21.93	0.1505	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,583.37770	2,685.818	21.93	0.8495	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			173.49560	153.444	21.94	0.1497	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,592.39560	2,694.944	21.94	0.8503	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			656.16800	606.663	20.09	0.3800	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,540.86800	1,619.463	20.09	0.6200	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			661.48510	611.649	20.06	0.3826	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,526.18510	1,604.449	20.06	0.6174	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			658.82040	609.150	20.08	0.3813	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,533.52040	1,611.950	20.08	0.6187	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,171
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06530		2.06740			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08970		2.09240			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.11740		2.12020			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,050.14890	4,070.968	20.71	0.9676	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			24.57820	25.747	20.19	0.0353	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,850.57820	3,872.747	20.19	0.9647	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			24.34990	24.826	20.45	0.0338	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,950.34990	3,971.826	20.45	0.9662	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			24.14890	23.968	20.71	0.0324	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,016.76830	4,037.522	19.83	0.8923	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			134.31580	128.345	19.91	0.1032	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,110.31580	4,131.345	19.91	0.8968	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			128.18590	122.481	20.00	0.0989	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,204.18590	4,225.481	20.00	0.9011	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			140.76830	134.522	19.83	0.1077	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			811.48640	790.757	18.00	0.3835	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,009.48640	2,016.757	18.00	0.6165	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			784.14580	763.921	18.08	0.3731	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,082.14580	2,089.921	18.08	0.6269	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			757.75910	738.036	18.16	0.3630	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,155.75910	2,164.036	18.16	0.6370	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			2.05920		2.06120			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			319.73060	303.647	17.17	0.3434	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			907.73060	911.647	17.17	0.6566	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			292.29000	276.904	17.31	0.3193	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			980.29000	984.904	17.31	0.6807	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			349.46620	332.692	17.03	0.3686	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			837.46620	840.692	17.03	0.6314	0.00	0	0
Total CNH/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.08980		2.09890			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.13210		2.14180			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			42.81480	33.230	20.72	0.0427	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,753.81480	3,835.230	20.72	0.9573	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			40.47450	31.251	20.89	0.0402	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,851.47450	3,933.251	20.89	0.9598	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			38.29510	29.413	21.05	0.0379	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,949.29510	4,031.413	21.05	0.9621	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,688.23640	1,741.491	16.75	0.6808	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			482.26660	440.031	16.85	0.3065	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,764.26660	1,819.031	16.85	0.6935	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			459.44550	418.684	16.95	0.2941	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,841.44550	1,897.684	16.95	0.7059	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			506.23640	462.491	16.75	0.3192	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.79110		1.79010			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.82180		1.82100			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.85650		1.85590			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			56.41510	56.374	23.94	0.0682	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,355.41510	3,345.374	23.94	0.9318	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			52.55210	52.613	24.08	0.0640	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,451.55210	3,441.613	24.08	0.9360	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			48.97490	49.128	24.23	0.0601	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,547.97490	3,538.128	24.23	0.9399	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			218.60030	220.617	22.89	0.1619	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,408.60030	3,402.617	22.89	0.8381	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			209.74270	211.926	23.02	0.1561	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,499.74270	3,493.926	23.02	0.8439	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			203.97220	206.393	23.24	0.1516	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,593.97220	3,588.393	23.24	0.8484	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			820.90010	813.560	19.78	0.4040	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,861.90010	1,848.560	19.78	0.5960	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			794.83290	787.807	19.91	0.3933	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,935.83290	1,922.807	19.91	0.6067	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			769.73420	763.031	20.04	0.3828	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,010.73420	1,998.031	20.04	0.6172	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.13530		0.13490			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13530		0.13500			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13430		0.13540			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.04030		10.04770			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.17430		10.18410			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.33100		10.34180			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			72.18100	67.370	16.99	0.1682	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			874.48100	877.070	16.99	0.8318	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			70.92070	66.162	17.02	0.1656	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			883.22070	885.862	17.02	0.8344	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			69.68210	64.975	17.04	0.1630	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			891.98210	894.675	17.04	0.8370	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			152.36810	147.008	16.93	0.2331	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,078.26810	1,082.708	16.93	0.7669	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			155.62550	150.165	16.89	0.2374	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,061.52550	1,065.865	16.89	0.7626	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			153.98770	148.578	16.91	0.2352	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,069.88770	1,074.278	16.91	0.7648	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			342.65270	334.260	16.54	0.3660	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			940.85270	943.260	16.54	0.6340	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			340.06790	331.720	16.56	0.3638	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			948.26790	950.720	16.56	0.6362	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			337.50370	329.202	16.58	0.3615	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			955.70370	958.202	16.58	0.6385	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31950		1.32360			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33160		1.33590			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34690		1.35140			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			764.00000	805.000		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
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			864.00000	905.000		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			964.00000	1,005.000		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			841.00000	884.000		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			941.00000	984.000		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			1,041.00000	1,084.000		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			286.00000	331.000		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			386.00000	431.000		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			486.00000	531.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.27760		1.28590			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.27980		1.28820			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.28260		1.29100			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11920		1.12560			0.0000	0.00	0	13,266
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12360		1.13000			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12870		1.13520			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,266
Total QUANTO € / \$												0.00	0	13,266
RAIN	On	19/12/2016	Foreign Exchange Future			24,162.82000		24,257.79000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.13640		10.16350			0.0000	0.00	0	440
SGD / R	On	13/03/2017	Foreign Exchange Future			10.30350		10.33210			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	440
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			18.07970	15.926	19.25	0.0449	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,664.57970	1,689.526	19.25	0.9551	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			17.76110	15.642	19.27	0.0442	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,674.26110	1,699.242	19.27	0.9558	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			17.44780	15.363	19.29	0.0435	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,683.94780	1,708.963	19.29	0.9565	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			216.79340	206.027	16.80	0.3000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			874.69340	892.527	16.80	0.7000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			214.60730	203.935	16.82	0.2975	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			882.50730	900.435	16.82	0.7025	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			212.44400	201.862	16.84	0.2949	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			890.34400	908.362	16.84	0.7051	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	440
TRY / R	On	19/12/2016	Foreign Exchange Future			4.49100		4.51880			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.49050		4.51970			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			5.30240	4.385	18.71	0.0304	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			776.50240	803.385	18.71	0.9696	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			5.12960	4.242	18.78	0.0294	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			786.32960	813.242	18.78	0.9706	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			4.96330	4.104	18.86	0.0285	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			796.16330	823.104	18.86	0.9715	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			66.54340	60.709	15.51	0.2361	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			406.84340	430.209	15.51	0.7639	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			64.73160	59.050	15.55	0.2307	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			415.03160	438.550	15.55	0.7693	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			62.96890	57.434	15.59	0.2253	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			423.26890	446.934	15.59	0.7747	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.34070		1.33160			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.30620		1.29340			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.24660		1.24810			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 398 241 284.36	95,946	1,019,180
Total Options									1 909 968.80	4,800	2,244,476
Grand Total:									1,400,151,253.16	100,746	3,263,656