



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: 10/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/10/2016 Foreign Exchange Future			13.82550		13.83630			0.0000	35,946,300.00	2,600	0
\$ / R On 12/10/2016 Foreign Exchange Future			13.76840		13.83640			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.76840		13.83840			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.77080		13.84100			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.78300		13.85360			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.78830		13.85920			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.79630		13.86750			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.80170		13.87310			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.80440		13.87590			0.0000	0.00	0	2,402
\$ / R On 28/10/2016 Foreign Exchange Future			13.80700		13.87870			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.81770		13.88980			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.83380		13.90650			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.84180		13.91490			0.0000	9,689,260.00	700	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.85520		13.92870			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.85780		13.93140			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.86050		13.93400			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.88970		13.96340			0.0000	0.00	0	390
\$ / R On 12/12/2016 Foreign Exchange Future			13.92680		14.00090			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.92960		14.00360			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			13.93230		14.00630			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.93510		13.95950			0.0000	501,663.60	36	36

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 Future			13.94620		14.01970			0.0000	301,279,758.60	21,603	444,530
\$ / R	On	21/12/2016	Foreign Exchange Future			13.95170		14.02510			0.0000	0.00	0	720
\$ / R	On	13/01/2017	Foreign Exchange Future			14.01530		14.08700			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.04780		14.11970			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.17540		14.24790			0.0000	2,253,888.60	159	104,928
\$ / R	On	12/04/2017	Foreign Exchange Future			14.25690		14.32970			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.29210		14.36530			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.44140		14.51580			0.0000	72,207.00	5	148,626
\$ / R	On	12/07/2017	Foreign Exchange Future			14.50390		14.57870			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.68930		14.76460			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.00930		15.08380			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.35510		15.42820			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.70090		15.77270			0.0000	0.00	0	70
Total \$ / R Future												349,743,077.80	25,103	725,964
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			39.24080	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			102.94080	74.500	19.00	1.0000	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			8.08000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			421.78000	424.500	19.00	1.0000	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			2.84000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			776.54000	784.500	19.00	1.0000	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			47.16620	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			80.86620	44.500	19.00	1.0000	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			8.54180	1.752	36.11	0.0137	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			782.14180	843.352	36.11	0.9863	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			14.79090	7.560	31.18	0.0474	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			616.39090	679.160	31.18	0.9526	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			81.17930	47.166	22.61	0.2465	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			240.17930	276.366	22.61	0.7535	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			0.20670	0.340	42.77	0.0019	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,849.20670	1,919.540	42.77	0.9981	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			26.25530	10.471	21.92	0.0530	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			752.65530	807.471	21.92	0.9470	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			205.75830	150.003	19.63	0.4379	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			216.55830	231.703	19.63	0.5621	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			516.72180	452.352	18.15	0.7989	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			49.22180	56.052	18.15	0.2011	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			412.19500	351.212	18.46	0.7043	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			84.69500	94.912	18.46	0.2957	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.29430	0.096	42.93	0.0003	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,977.19430	5,048.396	42.93	0.9997	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,073.18030	2,002.235	26.69	0.9977	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.08030	0.535	26.69	0.0023	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			455.12850	391.051	18.07	0.7268	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			82.02850	89.351	18.07	0.2732	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.34580	0.115	42.93	0.0004	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,897.24580	4,968.415	42.93	0.9996	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		17.34260	12.252	23.29	0.0439	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,201.44260	1,267.852	23.29	0.9561	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		2.27740	1.634	28.54	0.0061	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,266.37740	2,337.234	28.54	0.9939	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		659.32870	590.361	17.48	0.8655	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		33.42870	35.961	17.48	0.1345	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		116.97940	85.341	20.43	0.2425	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		491.07940	530.941	20.43	0.7575	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		22.62500	15.626	22.94	0.0549	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		1,106.72500	1,171.226	22.94	0.9451	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call		381.68000	323.057	18.39	0.6317	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put		132.98000	146.057	18.39	0.3683	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call		404.10000	345.776	17.88	0.6306	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put		144.30000	158.075	17.88	0.3694	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call		333.95870	279.659	18.10	0.5528	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put		194.15870	211.959	18.10	0.4472	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		5.44780	3.513	25.88	0.0106	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,458.94780	2,529.713	25.88	0.9894	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		68.76160	50.266	23.10	0.1188	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,112.26160	1,166.466	23.10	0.8812	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		6.12720	3.951	25.78	0.0119	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,399.62720	2,470.151	25.78	0.9881	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call		241.00930	201.891	20.50	0.3674	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put		476.10930	510.091	20.50	0.6326	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call		97.78600	74.957	22.48	0.1614	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put		982.88600	1,033.157	22.48	0.8386	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call		294.63040	251.138	20.03	0.4343	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put		245.74120	267.019	19.38	0.4419	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		545.51240	582.318	20.82	0.6732	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call		171.31870	139.071	21.30	0.2723	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put		656.41870	697.271	21.30	0.7277	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		496.69150	440.901	19.11	0.6347	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		181.79150	199.101	19.11	0.3653	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call		410.64120	358.819	19.38	0.5581	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put		379.73040	409.338	20.03	0.5657	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call		257.80870	217.247	20.35	0.3890	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put		442.90870	475.447	20.35	0.6110	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call		384.51790	334.083	19.47	0.5325	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put		269.61790	292.283	19.47	0.4675	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		210.41240	174.118	20.82	0.3268	0.00	0	30,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		502.52320	447.228	18.72	0.6210	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		203.82320	222.028	18.72	0.3790	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		384.77020	335.267	19.11	0.5111	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		313.37020	337.467	19.11	0.4889	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		5.27770	3.538	26.95	0.0090	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			3,161.27770	3,233.038	26.95	0.9910	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			764.79600	701.927	18.03	0.7853	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			90.79600	101.427	18.03	0.2147	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			41.73530	29.932	23.75	0.0663	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,707.73530	1,769.432	23.75	0.9337	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.11120	0.080	25.83	0.0002	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,436.71120	5,510.380	25.83	0.9998	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,167.86140	2,094.009	20.03	0.9880	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			4.46140	4.309	20.03	0.0120	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			644.26990	585.696	17.87	0.6799	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			180.86990	195.996	17.87	0.3201	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			217.17670	189.250	20.88	0.2681	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			966.27670	1,012.450	20.88	0.7319	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			319.02840	282.625	19.91	0.3701	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			685.42840	723.025	19.91	0.6299	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,403.22610	1,331.679	17.12	0.9168	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			36.92610	39.379	17.12	0.0832	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,394.18490	1,322.701	17.12	0.9150	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			37.88490	40.402	17.12	0.0850	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,385.16220	1,313.745	17.13	0.9132	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			38.86220	41.445	17.13	0.0868	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			0.00000	448.354	19.27	0.5111	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			0.00000	463.254	19.27	0.4889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			53.49800	44.477	24.76	0.0694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,503.79800	2,568.277	24.76	0.9306	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			80.76010	68.124	23.80	0.1027	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,061.06010	2,121.924	23.80	0.8973	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			73.23520	61.559	24.02	0.0937	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,163.53520	2,225.359	24.02	0.9063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			67.64400	56.700	24.21	0.0869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,247.94400	2,310.500	24.21	0.9131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			95.79420	81.311	23.41	0.1206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,886.09420	1,945.111	23.41	0.8794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			92.39630	78.323	23.49	0.1166	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,922.69630	1,982.123	23.49	0.8834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			91.56740	77.595	23.51	0.1156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,931.86740	1,991.395	23.51	0.8844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			119.17830	101.989	22.92	0.1476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,669.47830	1,725.789	22.92	0.8524	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			107.78880	91.894	23.15	0.1345	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,768.08880	1,825.694	23.15	0.8655	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			96.66540	82.078	23.39	0.1216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,876.96540	1,935.878	23.39	0.8784	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			139.32370	119.940	22.58	0.1702	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,519.62370	1,573.740	22.58	0.8298	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			129.43540	111.114	22.74	0.1591	0.00	0	3,000

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	15.48	Put			1,589.73540	1,644.914	22.74	0.8409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			127.07840	109.015	22.78	0.1565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,607.37840	1,662.815	22.78	0.8435	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			166.30860	144.475	22.12	0.2004	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,346.60860	1,398.275	22.12	0.7996	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			164.83310	143.144	22.14	0.1987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,355.13310	1,406.944	22.14	0.8013	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			154.89480	134.184	22.31	0.1878	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,415.19480	1,467.984	22.31	0.8122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			202.53240	177.328	21.60	0.2392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,162.83240	1,211.128	21.60	0.7608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			198.92030	174.041	21.64	0.2354	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,179.22030	1,227.841	21.64	0.7646	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			181.84590	158.534	21.88	0.2172	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,262.14590	1,312.334	21.88	0.7828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			238.25730	209.975	21.17	0.2761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,018.55730	1,063.775	21.17	0.7239	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			225.67870	198.455	21.31	0.2633	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,065.97870	1,112.255	21.31	0.7367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			215.71910	189.353	21.43	0.2530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,106.01910	1,153.153	21.43	0.7470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			270.45140	239.575	20.84	0.3081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			910.75140	953.375	20.84	0.6919	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			263.20080	232.896	20.91	0.3010	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			933.50080	976.696	20.91	0.6990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			260.82680	230.712	20.93	0.2986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			941.12680	984.512	20.93	0.7014	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			312.61990	278.347	20.45	0.3483	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			792.91990	832.147	20.45	0.6517	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			285.55960	253.444	20.69	0.3227	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			865.85960	907.244	20.69	0.6773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			277.90430	246.418	20.77	0.3153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			888.20430	930.218	20.77	0.6847	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			364.46730	326.339	20.04	0.3953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			674.76730	710.139	20.04	0.6047	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			361.20060	323.307	20.06	0.3924	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			681.50060	717.107	20.06	0.6076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			327.07820	291.695	20.33	0.3616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			757.37820	795.495	20.33	0.6384	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			398.70740	358.215	19.79	0.4250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			609.00740	642.015	19.79	0.5750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			391.62460	351.612	19.84	0.4190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			621.92460	655.412	19.84	0.5810	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			374.43470	335.604	19.96	0.4041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			654.73470	689.404	19.96	0.5959	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			439.83640	396.681	19.53	0.4593	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	14.12	Put			540.13640	570.481	19.53	0.5407	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			416.93890	375.244	19.67	0.4404	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			577.23890	609.044	19.67	0.5596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			409.55410	368.342	19.72	0.4342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			589.85410	622.142	19.72	0.5658	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			455.73560	411.601	19.43	0.4722	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			516.03560	545.401	19.43	0.5278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			451.71180	407.823	19.45	0.4690	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			522.01180	551.623	19.45	0.5310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			447.72030	404.076	19.48	0.4658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			528.02030	557.876	19.48	0.5342	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			600.71440	548.329	18.79	0.5776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			351.01440	372.129	18.79	0.4224	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			489.10430	442.997	19.23	0.4986	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			469.40430	496.797	19.23	0.5014	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			468.00040	423.128	19.36	0.4820	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			498.30040	526.928	19.36	0.5180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			755.93210	697.499	18.31	0.6721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			236.23210	251.299	18.31	0.3279	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			638.40500	584.394	18.67	0.6021	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			318.70500	338.194	18.67	0.3979	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			611.30300	558.449	18.75	0.5846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			341.60300	362.249	18.75	0.4154	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			881.12410	818.901	17.97	0.7365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			171.42410	182.701	17.97	0.2635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			860.48810	798.833	18.02	0.7266	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			180.78810	192.633	18.02	0.2734	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			853.68240	792.218	18.04	0.7233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			183.98240	196.018	18.04	0.2767	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			946.40250	881.699	17.84	0.7653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			146.70250	155.499	17.84	0.2347	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			895.25010	832.468	17.93	0.7431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			165.55010	176.268	17.93	0.2569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			888.07290	825.665	17.95	0.7398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			168.37290	179.465	17.95	0.2602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,469.45300	1,397.992	17.38	0.9165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			39.75300	41.792	17.38	0.0835	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,327.11430	1,257.100	17.50	0.8866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			57.41430	60.900	17.50	0.1134	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,117.03190	1,049.436	17.68	0.8280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			97.33190	103.235	17.68	0.1720	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,230.71710	2,157.074	19.63	0.9765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.01710	10.873	19.63	0.0235	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,554.14300	1,481.058	17.51	0.9287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			34.44300	34.858	17.51	0.0713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00010	0.000	28.51	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	19/12/2016	Foreign Exchange Option	26.94	Put			12,920.30010	12,993.800	28.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.39410	0.209	28.51	0.0005	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,220.69410	7,294.009	28.51	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.36380	0.192	28.51	0.0004	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,280.66380	7,353.992	28.51	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.03450	0.015	28.51	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,990.33450	9,063.815	28.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.70400	0.391	28.51	0.0008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,781.00400	6,854.191	28.51	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.61770	0.340	28.51	0.0007	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,880.91770	6,954.139	28.51	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.54160	0.295	28.51	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,980.84160	7,054.095	28.51	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			1.60390	0.948	28.51	0.0019	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,141.90390	6,214.748	28.51	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			1.34250	0.783	28.51	0.0016	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,281.64250	6,354.583	28.51	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			1.24350	0.721	28.51	0.0015	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,341.54350	6,414.521	28.51	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			2.48800	1.520	28.51	0.0030	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,792.78800	5,865.320	28.51	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			2.08940	1.260	28.51	0.0025	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,932.38940	6,005.060	28.51	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			1.77450	1.057	28.51	0.0021	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,062.07450	6,134.857	28.51	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			4.93430	3.173	28.51	0.0059	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,235.23430	5,306.973	28.51	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			2.85130	1.760	28.51	0.0034	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,683.15130	5,755.560	28.51	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			2.68030	1.646	28.51	0.0032	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,732.98030	5,805.446	28.51	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			6.80760	4.485	28.51	0.0081	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,967.10760	5,038.285	28.51	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			6.64850	4.372	28.51	0.0079	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,986.94850	5,058.172	28.51	0.9921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			5.56250	3.609	28.51	0.0066	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,135.86250	5,207.410	28.51	0.9934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			13.17740	9.118	28.51	0.0153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,403.47740	4,472.918	28.51	0.9847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			12.59160	8.683	28.51	0.0147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,442.89160	4,512.483	28.51	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			7.56900	5.026	28.51	0.0090	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,877.86900	4,948.826	28.51	0.9910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			18.03600	13.235	28.31	0.0215	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,058.33600	4,127.035	28.31	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			17.63750	12.891	28.40	0.0210	0.00	0	23,489

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,097.93750	4,166.691	28.40	0.9790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		17.44270	12.724	28.44	0.0207	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,117.74270	4,186.524	28.44	0.9793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		21.98520	16.678	27.53	0.0271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,722.28520	3,790.478	27.53	0.9729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		18.65780	13.772	28.17	0.0224	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,998.95780	4,067.572	28.17	0.9776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		18.34320	13.500	28.24	0.0220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		4,028.64320	4,097.300	28.24	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		25.02840	19.373	27.06	0.0313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,515.32840	3,583.173	27.06	0.9687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		22.80130	17.398	27.40	0.0282	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,663.10130	3,731.198	27.40	0.9718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		22.38850	17.033	27.47	0.0276	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,692.68850	3,760.833	27.47	0.9724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		35.12090	28.492	25.90	0.0456	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,015.42090	3,082.292	25.90	0.9544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		27.02190	21.154	26.78	0.0342	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,397.32190	3,464.954	26.78	0.9658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		25.18680	19.513	27.03	0.0316	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,505.48680	3,573.313	27.03	0.9684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		37.41810	30.597	25.69	0.0488	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,927.71810	2,994.397	25.69	0.9512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		36.37460	29.639	25.78	0.0473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,966.67460	3,033.439	25.78	0.9527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		36.11890	29.405	25.81	0.0470	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,976.41890	3,043.205	25.81	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		41.85870	34.529	25.35	0.0548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,782.15870	2,848.330	25.35	0.9452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		41.51170	34.249	25.37	0.0544	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,791.81170	2,858.049	25.37	0.9456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		39.62110	32.624	25.51	0.0519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,849.92110	2,916.425	25.51	0.9481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		50.82090	42.177	24.88	0.0661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,561.12090	2,625.977	24.88	0.9339	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		49.96140	41.440	24.92	0.0650	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,580.26140	2,645.240	24.92	0.9350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		44.38300	36.666	25.21	0.0580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,714.68300	2,780.466	25.21	0.9420	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		61.43640	51.322	24.43	0.0793	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,351.73640	2,415.122	24.43	0.9207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		56.82200	47.340	24.61	0.0736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,437.12200	2,501.140	24.61	0.9264	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		414.97110	373.915	19.74	0.4343	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		599.87110	632.215	19.74	0.5657	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		115.46020	101.122	23.40	0.1275	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,198.46020	2,255.822	23.40	0.8725	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		614.70420	566.041	18.73	0.5385	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		477.70420	500.741	18.73	0.4615	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		594.95010	549.675	18.94	0.5060	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		575.25010	601.875	18.94	0.4940	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		168.92460	150.623	22.63	0.1724	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,939.22460	1,992.823	22.63	0.8276	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		561.72870	523.626	19.74	0.4236	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		963.82870	998.226	19.74	0.5764	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		379.02870	350.932	21.09	0.3041	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,481.12870	1,525.531	21.09	0.6959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		771.96360	724.628	18.74	0.5417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		624.06360	649.228	18.74	0.4583	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		648.82400	606.699	19.28	0.4749	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		800.92400	831.299	19.28	0.5251	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		307.02950	282.077	21.80	0.2519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,799.12950	1,846.677	21.80	0.7481	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		404.79000	375.196	20.85	0.3220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,386.89000	1,429.796	20.85	0.6780	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		381.10490	352.883	21.07	0.3055	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,473.20490	1,517.483	21.07	0.6945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		176.38400	160.166	23.36	0.1529	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,678.48400	2,734.766	23.36	0.8471	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		376.96870	348.993	21.11	0.3026	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,489.06870	1,533.593	21.11	0.6974	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		314.06780	288.698	21.74	0.2569	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,766.16780	1,813.298	21.74	0.7431	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		96.58770	87.735	27.31	0.0821	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,278.68770	4,342.335	27.31	0.9179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		296.78050	272.453	21.89	0.2445	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,848.88050	1,897.053	21.89	0.7555	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		234.76980	214.432	22.54	0.1985	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		2,206.86980	2,259.032	22.54	0.8015	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		54.23300	46.354	27.36	0.0474	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,186.33300	5,250.953	27.36	0.9526	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		154.80720	140.219	23.75	0.1355	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,906.90720	2,964.819	23.75	0.8645	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		136.23930	124.070	24.48	0.1196	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,198.33930	3,258.670	24.48	0.8804	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		13.01670	10.562	27.36	0.0127	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,185.11670	7,255.162	27.36	0.9873	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		96.33560	87.504	27.33	0.0819	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,288.43560	4,352.103	27.33	0.9181	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		69.84110	60.242	27.36	0.0594	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,821.94110	4,884.842	27.36	0.9406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,104.26490	2,034.305	17.05	0.9208	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			56.36490	58.905	17.05	0.0792	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,433.92880	1,369.532	17.34	0.7952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			186.02880	194.132	17.34	0.2048	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			943.93710	890.924	18.15	0.6245	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			446.03710	465.524	18.15	0.3755	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			948.87990	898.567	18.41	0.5917	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			569.17990	591.667	18.41	0.4083	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			206.95410	189.921	23.42	0.1630	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,897.25410	2,953.021	23.42	0.8370	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			270.29640	249.514	22.77	0.2015	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,574.99640	2,627.414	22.77	0.7985	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			922.91730	873.480	18.61	0.5664	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			657.61730	681.380	18.61	0.4336	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,101.99400	1,049.727	18.49	0.5901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			696.19400	718.327	18.49	0.4099	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,069.65080	1,018.208	18.60	0.5775	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			733.85080	756.808	18.60	0.4225	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,047.13540	996.284	18.68	0.5685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,334.70380	5,395.088	26.23	0.9062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,774.81870	1,711.094	17.40	0.7881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			259.01870	269.693	17.40	0.2119	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,241.28330	1,185.717	18.05	0.6418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			555.48330	574.317	18.05	0.3582	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,879.18700	3,935.521	24.90	0.8417	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,220.39000	1,165.295	18.12	0.6344	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			574.59000	593.895	18.12	0.3656	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			219.45340	202.801	25.93	0.1402	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,353.65340	4,411.401	25.93	0.8598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			140.50380	126.488	26.23	0.0938	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,199.44970	2,244.681	21.78	0.7139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			379.41550	353.535	22.42	0.2430	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,593.61550	2,642.135	22.42	0.7570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			250.84050	232.458	24.70	0.1625	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,785.04050	3,841.058	24.70	0.8375	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			244.98700	226.921	24.90	0.1583	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,814.64910	1,856.390	21.10	0.6620	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			533.55050	501.671	21.23	0.3289	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,877.75050	1,920.271	21.23	0.6711	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			485.14420	454.756	21.56	0.3025	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,069.34420	2,113.356	21.56	0.6975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			455.24970	426.081	21.78	0.2861	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,606.72200	1,645.713	20.66	0.6293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			610.07990	574.773	20.68	0.3694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,614.27990	1,653.373	20.68	0.6306	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			607.64480	572.446	20.69	0.3682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,621.84480	1,661.045	20.69	0.6318	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			550.44910	517.790	21.10	0.3380	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			761.33540	784.884	18.68	0.4315	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			791.13700	748.180	19.68	0.4581	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,165.33700	1,196.780	19.68	0.5419	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			614.98060	579.464	20.64	0.3720	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,599.18060	1,638.064	20.64	0.6280	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			612.52200	577.113	20.66	0.3707	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,246.39820	1,194.495	18.09	0.6280	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			617.69820	640.595	18.09	0.3720	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			289.74050	271.037	24.24	0.1799	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,691.04050	3,747.137	24.24	0.8201	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			474.77070	446.948	22.71	0.2558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,100.17070	3,147.648	22.71	0.7442	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.67	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,235.40000	985,310.700	25.67	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			639.93490	606.643	21.43	0.3349	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,275.33490	2,317.343	21.43	0.6651	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			477.50360	449.584	22.69	0.2571	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,082.90360	3,130.284	22.69	0.7429	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			476.13200	448.263	22.70	0.2564	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,091.53200	3,138.963	22.70	0.7436	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,229.87060	2,167.875	16.59	0.8317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			215.27060	228.575	16.59	0.1683	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,577.06830	1,519.599	17.83	0.6804	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			562.46830	580.299	17.83	0.3196	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,571.18890	1,513.816	17.84	0.6788	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			566.58890	584.516	17.84	0.3212	0.00	0	960
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			716.66730	684.410	22.49	0.3232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,942.86730	2,985.110	22.49	0.6768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,003.71130	964.862	20.88	0.4337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,919.91130	1,955.562	20.88	0.5663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			720.16820	687.819	22.47	0.3246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,926.36820	2,968.519	22.47	0.6754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			718.41770	686.109	22.48	0.3239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,934.61770	2,976.808	22.48	0.6761	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			935.28400	901.503	22.60	0.3651	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,997.08400	3,036.403	22.60	0.6349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			933.32780	899.592	22.61	0.3644	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,005.12780	3,044.492	22.61	0.6356	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			931.38460	897.686	22.62	0.3637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,013.18460	3,052.586	22.62	0.6363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,147.92710	1,112.531	22.69	0.3970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,085.22710	3,121.631	22.69	0.6030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,697.18980	2,652.943	18.29	0.7614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			564.48980	592.043	18.29	0.2386	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,152.17170	1,116.721	22.67	0.3983	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	Put			3,069.47170	3,105.821	22.67	0.6017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,150.04250	1,114.623	22.68	0.3976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,077.34250	3,113.723	22.68	0.6024	0.00	0	0
Total \$ / R Option												0.00	0	2,294,394
Total \$ / R												349,743,077.80	25,103	3,020,358
\$ / R MAXI On	19/12/2016	Foreign Exchange Future		13.94620				14.01970			0.0000	0.00	0	382
\$ / R MAXI On	13/03/2017	Foreign Exchange Future		14.17540				14.24790			0.0000	0.00	0	96
\$ / R MAXI On	19/06/2017	Foreign Exchange Future		14.44140				14.51580			0.0000	0.00	0	51
Total \$ / R MAXI Future												0.00	0	529
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			20,071.88980	17,567.676	21.62	0.2373	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			117,101.88980	121,947.676	21.62	0.7627	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			19,892.03300	17,404.116	21.64	0.2354	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			117,922.03300	122,784.116	21.64	0.7646	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			19,714.05630	17,242.145	21.67	0.2335	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			118,744.05630	123,622.145	21.67	0.7665	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			290,690.72040	296,481.878	23.75	0.8645	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			15,401.15200	13,948.457	23.76	0.1348	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			291,611.15200	297,408.457	23.76	0.8652	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			15,560.77670	14,095.959	23.73	0.1361	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			289,770.77670	295,555.959	23.73	0.8639	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			15,480.72040	14,021.878	23.75	0.1355	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			43,596.83580	40,760.849	21.93	0.2753	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			229,016.83580	233,620.849	21.93	0.7247	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			43,426.46370	40,597.741	21.94	0.2744	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			229,846.46370	234,457.741	21.94	0.7256	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			43,256.48170	40,435.414	21.96	0.2734	0.00	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			230,676.48170	235,295.414	21.96	0.7266	0.00	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	529
£ / R	On	27/10/2016	Foreign Exchange Future					17.09060			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future					17.28160			0.0000	177,205,526.40	10,254	76,500
£ / R	On	13/03/2017	Foreign Exchange Future					17.59660			0.0000	10,346,800.80	588	5,761
£ / R	On	25/04/2017	Foreign Exchange Future					17.75920			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future					17.96450			0.0000	0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future					18.75170			0.0000	0.00	0	0
Total £ / R Future												187,552,327.20	10,842	102,374
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			11.69680	5.489	25.25	0.0167	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,943.69680	2,134.889	25.25	0.9833	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			998.85580	855.656	18.72	0.6609	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	16.76	Put			275.25580	334.057	18.72	0.3391	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			779.89190	655.987	19.20	0.5584	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			426.29190	504.387	19.20	0.4416	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			692.39420	577.439	19.42	0.5120	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,984.37370	7,183.829	31.55	0.9928	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.85710	0.524	31.55	0.0008	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,457.25710	9,658.923	31.55	0.9992	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			32.40090	26.113	31.55	0.0297	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,188.80090	5,384.513	31.55	0.9703	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,198.81860	5,394.299	31.55	0.9706	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			26.52990	19.198	31.55	0.0226	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,552.92990	5,747.598	31.55	0.9774	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			308.19640	246.594	21.30	0.2639	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,234.59640	1,374.994	21.30	0.7361	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			7.97370	5.429	31.55	0.0072	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,958.04330	4,156.567	26.47	0.9633	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			32.38330	26.329	31.55	0.0299	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,178.78330	5,374.729	31.55	0.9701	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			501.13670	411.546	20.19	0.3981	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			767.53670	879.946	20.19	0.6019	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			32.41860	25.899	31.55	0.0294	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			508.79420	595.839	19.42	0.4880	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			483.27370	396.095	20.28	0.3865	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			799.67370	914.495	20.28	0.6135	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			417.52080	339.587	20.62	0.3424	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			933.92080	1,057.987	20.62	0.6576	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			31.64330	28.167	26.47	0.0367	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			47.39210	37.051	24.47	0.0353	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,998.29210	6,190.451	24.47	0.9647	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			47.09040	36.805	24.47	0.0351	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,007.99040	6,200.205	24.47	0.9649	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			47.69560	37.298	24.47	0.0355	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,988.59560	6,180.698	24.47	0.9645	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			91.76760	76.076	24.70	0.0589	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,107.66760	6,296.876	24.70	0.9411	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			5,856.90000	6,065.500		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			5,866.90000	6,075.500		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			5,846.90000	6,055.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			320.88750	287.490	22.24	0.1380	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,500.98750	6,685.790	22.24	0.8620	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			319.89020	286.577	22.24	0.1376	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,509.99020	6,694.877	22.24	0.8624	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			321.88770	288.405	22.24	0.1383	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	18/12/2017	Foreign Exchange Option	25.14	Put			6,491.98770	6,676.705	22.24	0.8617	0.00	0	0
Total £ / R Option												0.00	0	19,130
Total £ / R												187,552,327.20	10,842	121,504
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13504		0.13633			0.0000	0.00	0	14,421
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13781		0.13911			0.0000	0.00	0	1,443
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14108		0.14241			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14417		0.14553			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	15,864
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	26.65	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,366.50000	27,496.300	26.65	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	26.65	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,366.50000	28,496.300	26.65	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.65	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,366.50000	29,496.300	26.65	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			693.20050	642.721	20.77	0.4803	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			782.40050	861.721	20.77	0.5197	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			382.93100	355.046	22.16	0.3027	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,472.13100	1,574.046	22.16	0.6973	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			206.81430	192.223	23.32	0.1814	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,296.01430	2,411.223	23.32	0.8186	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			714.90190	676.470	22.08	0.4042	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,473.70190	1,568.470	22.08	0.5958	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			466.71660	442.400	23.09	0.2878	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,225.51660	2,334.400	23.09	0.7122	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			300.08940	284.519	23.84	0.1998	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,058.88940	3,176.519	23.84	0.8002	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,103.73690	1,051.011	23.29	0.4750	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,550.23690	1,633.811	23.29	0.5250	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			801.61410	761.841	24.13	0.3713	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,248.11410	2,344.641	24.13	0.6287	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			582.79290	552.837	24.88	0.2869	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,029.29290	3,135.637	24.88	0.7131	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	15,864
€ / R	On	28/10/2016	Foreign Exchange Future			15.41970		15.52770			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.53200		15.64340			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.60960		15.72080			0.0000	17,498,361.60	1,121	50,139
€ / R	On	13/03/2017	Foreign Exchange Future			15.92790		16.03850			0.0000	0.00	0	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.30130		16.41520			0.0000	0.00	0	77,572
€ / R	On	18/09/2017	Foreign Exchange Future			16.65490		16.76900			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.06900		17.18350			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												17,498,361.60	1,121	136,245
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			179.60510	126.202	18.72	0.3124	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			401.90510	456.502	18.72	0.6876	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			218.85240	179.950	19.29	0.2758	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			815.45240	887.950	19.29	0.7242	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			151.24210	126.408	20.18	0.1767	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,440.44210	1,526.808	20.18	0.8233	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			6.01480	5.291	26.98	0.0089	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,180.72050	6,291.729	26.98	0.9975	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			154.05980	128.871	20.14	0.1797	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,423.25980	1,509.271	20.14	0.8203	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,346.61480	1,430.983	19.98	0.8062	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			152.64430	127.634	20.16	0.1782	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,431.84430	1,518.034	20.16	0.8218	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			945.01550	1,018.453	19.05	0.7089	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			242.44200	207.067	19.24	0.2689	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,021.64200	1,097.467	19.24	0.7311	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			167.41480	140.583	19.98	0.1938	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,085.21480	5,195.691	26.98	0.9911	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.52050	1.329	26.98	0.0025	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			265.81550	228.053	19.05	0.2911	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			165.70210	149.662	21.54	0.1400	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,837.20210	2,931.762	21.54	0.8600	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			167.49750	151.322	21.52	0.1414	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,818.99750	2,913.422	21.52	0.8586	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			166.59710	150.488	21.53	0.1407	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,828.09710	2,922.588	21.53	0.8593	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			329.31750	309.397	21.51	0.2052	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,104.11750	3,198.097	21.51	0.7948	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			328.14130	308.280	21.52	0.2045	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,112.94130	3,206.980	21.52	0.7955	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			330.49890	310.519	21.50	0.2058	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,095.29890	3,189.219	21.50	0.7942	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			505.08170	482.783	21.34	0.2573	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,206.08170	3,297.883	21.34	0.7427	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			503.66180	481.431	21.35	0.2567	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,214.66180	3,306.531	21.35	0.7433	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			506.50160	484.139	21.32	0.2580	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,197.50160	3,289.239	21.32	0.7420	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,101.33180	1,061.324	19.79	0.4379	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,987.83180	2,062.325	19.79	0.5621	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,107.17140	1,066.952	19.77	0.4398	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,973.67140	2,047.952	19.77	0.5602	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,104.24700	1,064.130	19.78	0.4389	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,980.74700	2,055.130	19.78	0.5611	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	6,372
Total € / R												17,498,361.60	1,121	142,617
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.61240		10.61810			0.0000	0.00	0	12,173
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.76640		10.77000			0.0000	0.00	0	3,432
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.94350		10.94880			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.10930		11.11530			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.32990		11.33550			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	15,696
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			297.74440	293.536	14.19	0.5223	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			241.76030	231.878	14.21	0.4717	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			303.66030	299.478	14.21	0.5283	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			249.98620	240.051	14.16	0.4836	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			291.88620	287.651	14.16	0.5164	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			245.84440	235.936	14.19	0.4777	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			108.07560	103.269	16.24	0.1767	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,278.07560	1,276.869	16.24	0.8233	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			106.87510	102.101	16.26	0.1750	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,286.87510	1,285.701	16.26	0.8250	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			105.68870	100.945	16.28	0.1732	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,295.68870	1,294.545	16.28	0.8268	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			219.93960	212.400	16.19	0.2563	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,331.13960	1,328.900	16.19	0.7437	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			218.22310	210.714	16.21	0.2545	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,339.42310	1,337.214	16.21	0.7455	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			221.66460	214.097	16.18	0.2580	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,322.86460	1,320.597	16.18	0.7420	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			327.31550	318.149	16.22	0.3081	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,382.01550	1,378.849	16.22	0.6919	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			325.36160	316.219	16.24	0.3065	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,390.06160	1,386.919	16.24	0.6935	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			323.42530	314.302	16.26	0.3049	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,398.12530	1,395.002	16.26	0.6951	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,106.20700	1,102.103	15.94	0.5718	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			568.67950	558.979	15.95	0.4264	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,113.17950	1,109.079	15.95	0.5736	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			574.75150	565.048	15.93	0.4300	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,099.25150	1,095.148	15.93	0.5700	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			571.70700	562.003	15.94	0.4282	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	15,696
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.60970		10.58400			0.0000	137,926.10	13	4,333

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.79130		10.76340			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.00320		10.97460			0.0000	0.00	0	0
Total CAD/ R Future												137,926.10	13	4,333
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			9.56440	8.743	19.06	0.0267	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,935.56440	1,909.043	19.06	0.9733	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			9.38400	8.566	19.07	0.0262	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,945.38400	1,918.866	19.07	0.9738	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			9.20710	8.394	19.09	0.0257	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,955.20710	1,928.694	19.09	0.9743	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			59.02440	60.061	18.96	0.1003	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,025.62440	1,998.760	18.96	0.8997	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			58.46660	59.486	18.98	0.0994	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,035.06660	2,008.186	18.98	0.9006	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			57.91350	58.918	19.00	0.0985	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,044.51350	2,017.618	19.00	0.9015	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			320.72110	324.282	16.51	0.3454	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,076.12110	1,051.082	16.51	0.6546	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			318.45180	321.968	16.52	0.3433	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,083.85180	1,058.768	16.52	0.6567	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			316.20040	319.672	16.54	0.3413	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,091.60040	1,066.472	16.54	0.6587	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												137,926.10	13	4,333
CF CANDCO	On	19/12/2016	Foreign Exchange Future			551.48590		551.48590			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			14.23070		14.36360			0.0000	85,384.20	6	1,864
CHF / R	On	13/03/2017	Foreign Exchange Future			14.54000		14.67380			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.90410		15.04000			0.0000	0.00	0	0
Total CHF / R Future												85,384.20	6	1,864
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			37.68680	32.001	22.31	0.0561	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,374.08680	2,501.301	22.31	0.9439	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			38.58320	32.723	22.28	0.0572	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,354.98320	2,482.023	22.28	0.9428	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			38.13200	32.360	22.30	0.0566	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,364.53200	2,491.660	22.30	0.9434	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			167.45450	145.894	21.93	0.1457	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,563.65450	2,675.894	21.93	0.8543	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			169.41820	147.638	21.90	0.1473	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,545.61820	2,657.638	21.90	0.8527	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			168.43200	146.763	21.91	0.1465	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,554.63200	2,666.763	21.91	0.8535	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			649.51560	598.417	19.94	0.3807	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,499.51560	1,584.317	19.94	0.6193	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			654.93060	603.451	19.91	0.3833	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,484.93060	1,569.351	19.91	0.6167	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			652.21670	600.928	19.93	0.3820	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,492.21670	1,576.828	19.93	0.6180	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												85,384.20	6	1,864
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06550		2.08000			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08940		2.10350			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.11710		2.13120			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			3,922.96550	4,065.316	20.98	0.9713	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			27.78820	22.354	20.52	0.0318	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,727.78820	3,867.354	20.52	0.9682	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			25.26420	21.298	20.75	0.0302	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,825.26420	3,966.298	20.75	0.9698	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			22.96550	20.316	20.98	0.0287	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,094.49730	4,217.890	19.94	0.9067	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			142.42270	123.280	19.76	0.1019	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,907.42270	4,029.280	19.76	0.8981	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			135.79190	117.434	19.85	0.0975	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,000.79190	4,123.433	19.85	0.9025	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			129.49730	111.890	19.94	0.0933	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			835.48450	770.114	17.92	0.3804	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,923.48450	1,999.114	17.92	0.6196	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			806.45920	743.322	18.00	0.3698	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,994.45920	2,072.322	18.00	0.6302	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			779.28080	717.493	18.08	0.3595	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,067.28080	2,146.493	18.08	0.6405	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			2.06010		2.07460			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			381.69240	316.594	17.36	0.3653	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			735.69240	815.594	17.36	0.6347	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	28/11/2016	Foreign Exchange Option	2.12	Call			348.49580	287.434	17.50	0.3390	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			802.49580	886.434	17.50	0.6610	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			317.83380	260.673	17.63	0.3141	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			871.83380	959.673	17.63	0.6859	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.09920		2.11400			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.14210		2.15680			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			43.00160	38.343	21.69	0.0480	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,603.00160	3,746.343	21.69	0.9520	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			40.35800	36.334	21.89	0.0454	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,700.35800	3,844.335	21.89	0.9546	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			37.90420	34.465	22.09	0.0431	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,797.90420	3,942.465	22.09	0.9569	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,573.44940	1,665.258	16.90	0.6676	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			515.91240	462.665	17.00	0.3192	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,647.91240	1,741.665	17.00	0.6808	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			491.59520	440.234	17.10	0.3064	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,723.59520	1,819.235	17.10	0.6936	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			541.44940	486.258	16.90	0.3324	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			1.79890		1.80860			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.82980		1.83940			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.86490		1.87480			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			66.57170	54.802	24.27	0.0679	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,180.57170	3,265.802	24.27	0.9321	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			62.19430	51.062	24.43	0.0635	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,276.19430	3,362.062	24.43	0.9365	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			58.13570	47.603	24.59	0.0595	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,372.13570	3,458.603	24.59	0.9405	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			243.58140	221.940	22.93	0.1643	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,249.58140	3,323.940	22.93	0.8357	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			233.78230	212.859	23.05	0.1581	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,339.78230	3,414.859	23.05	0.8419	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			224.44540	204.211	23.18	0.1523	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,430.44540	3,506.211	23.18	0.8477	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			879.83600	830.747	19.73	0.4124	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,731.83600	1,781.747	19.73	0.5876	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			851.96520	804.097	19.86	0.4014	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,803.96520	1,855.097	19.86	0.5986	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			825.13610	778.459	19.99	0.3907	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,877.13610	1,929.459	19.99	0.6093	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.13600		0.13710			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13580		0.13650			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13600		0.13600			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			9.92570		9.99660			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.06160		10.13150			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.21740		10.28760			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			61.66030	49.421	17.63	0.1325	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			915.06030	973.721	17.63	0.8675	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			60.54650	48.488	17.66	0.1303	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			923.94650	982.788	17.66	0.8697	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			59.45160	47.573	17.68	0.1282	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			932.85160	991.873	17.68	0.8718	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			143.01220	127.626	17.35	0.2098	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,101.51220	1,156.026	17.35	0.7902	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			141.49270	126.193	17.37	0.2078	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,109.99270	1,164.593	17.37	0.7922	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			139.99240	124.774	17.39	0.2058	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,118.49240	1,173.174	17.39	0.7942	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			323.62300	297.612	16.84	0.3378	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			976.02300	1,020.212	16.84	0.6622	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			321.16970	295.313	16.86	0.3357	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			983.56970	1,027.913	16.86	0.6643	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			318.73950	293.029	16.88	0.3335	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			991.13950	1,035.629	16.88	0.6665	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			1.31570		1.32690			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32740		1.33850			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34290		1.35420			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			731.00000	843.000		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			831.00000	943.000		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			931.00000	1,043.000		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			815.00000	926.000		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			915.00000	1,026.000		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			1,015.00000	1,126.000		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			258.00000	371.000		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			358.00000	471.000		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			458.00000	571.000		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			1.23920		1.24710			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.24140		1.24920			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24400		1.25200			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			1.11930		1.12130			0.0000	0.00	0	13,279
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12360		1.12570			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12880		1.13090			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,279
Total QUANTO € / \$												0.00	0	13,279
RAIN	On	19/12/2016	Foreign Exchange Future			24,175.02000		24,353.45000			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			10.14870		10.21460			0.0000	1,674,535.50	165	165

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	13/03/2017	Foreign Exchange Future			10.31680		10.38130			0.0000	0.00	0	0
Total SGD / R Future												1,674,535.50	165	165
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			17.85860	13.457	19.31	0.0400	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,613.25860	1,674.756	19.31	0.9600	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			17.52060	13.186	19.33	0.0393	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,622.92060	1,684.486	19.33	0.9607	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			17.18850	12.921	19.34	0.0386	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,632.58850	1,694.221	19.34	0.9614	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			226.07550	204.426	16.88	0.3010	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			834.77550	877.626	16.88	0.6990	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			223.80210	202.319	16.90	0.2984	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			842.50210	885.519	16.90	0.7016	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			221.55260	200.234	16.93	0.2958	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			850.25260	893.434	16.93	0.7042	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												1,674,535.50	165	165
TRY / R	On	19/12/2016	Foreign Exchange Future			4.48020		4.52940			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.47900		4.52800			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			5.25760	3.600	19.11	0.0260	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			765.85760	813.400	19.11	0.9740	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			5.07800	3.473	19.19	0.0251	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			775.67800	823.273	19.19	0.9749	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			4.90540	3.352	19.26	0.0243	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			785.50540	833.152	19.26	0.9757	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			69.65600	58.060	15.81	0.2285	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			401.65600	439.060	15.81	0.7715	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			67.79190	56.460	15.85	0.2232	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			409.79190	447.460	15.85	0.7768	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			65.97860	54.905	15.89	0.2180	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			417.97860	455.905	15.89	0.7820	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			1.36010		1.34960			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32460		1.31090			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.26370		1.25990			0.0000	0.00	0	0
Total ZMW / R Future												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 ZMW / R									0.00	0	0
Total Futures									556,691,612.40	37,250	1,045,240
Total Options									0.00	0	2,319,896
Grand Total:									556,691,612.40	37,250	3,365,136