



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/10/2016 Foreign Exchange Future			14.10430		14.29390			0.0000	27,573,906.50	1,955	0
\$ / R On 19/10/2016 Foreign Exchange Future			14.18120		14.29090			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			14.18680		14.29660			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			14.19530		14.30520			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.20090		14.31090			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.20370		14.31370			0.0000	2,698,703.00	190	2,627
\$ / R On 28/10/2016 Foreign Exchange Future			14.20650		14.31660			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			14.21770		14.32800			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			14.22050		14.33080			0.0000	0.00	0	0
\$ / R On 07/11/2016 Foreign Exchange Future			14.23460		14.34500			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			14.24300		14.35350			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			14.25700		14.36780			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			14.25980		14.37060			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			14.26260		14.37350			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.29330		14.40400			0.0000	16,051,375.90	1,123	1,123
\$ / R On 12/12/2016 Foreign Exchange Future			14.33230		14.44290			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.33510		14.44570			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.33790		14.44840			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.34070		14.45120			0.0000	0.00	0	36
\$ / R On 19/12/2016 Foreign Exchange Future			14.35190		14.46230			0.0000	1,146,573,291.00	79,890	407,762
\$ / R On 21/12/2016 Foreign Exchange Future			14.35760		14.46810			0.0000	0.00	0	720

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/12/2016	Foreign Exchange Future			14.38060		14.49110			0.0000	0.00	0	790
\$ / R	On	13/01/2017	Foreign Exchange Future			14.42370		14.53440			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.45790		14.56880			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.59110		14.70300			0.0000	5,486,253.60	376	104,697
\$ / R	On	12/04/2017	Foreign Exchange Future			14.67610		14.78870			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.71310		14.82600			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.87020		14.98420			0.0000	91,972,187.00	6,185	150,436
\$ / R	On	12/07/2017	Foreign Exchange Future			14.93590		15.05040			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.13090		15.24730			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.44030		15.55700			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.77360		15.88840			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.10690		16.21980			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,290,355,717.00</b>	<b>89,719</b>	<b>681,400</b>
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			312.84890	104.300	13.41	1.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			18.94890	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			0.07770	0.000	13.41	0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,396.17770	1,585.700	13.41	1.0000	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			68.53150	39.153	25.11	0.1765	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			357.63150	437.953	25.11	0.8235	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			470.56850	375.713	22.34	0.7720	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			43.96850	58.913	22.34	0.2280	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			779.06990	670.617	19.84	0.9272	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			13.86990	15.317	19.84	0.0728	0.00	0	5,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			915.37940	804.931	20.98	0.9533	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			10.17940	9.631	20.98	0.0467	0.00	0	55,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.89270	0.275	48.91	0.0008	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,539.99270	4,649.375	48.91	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,511.08670	2,401.077	32.54	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.18670	0.177	32.54	0.0008	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			830.99050	718.848	19.83	0.9230	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			20.09050	17.948	19.83	0.0770	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			1.03700	0.327	48.91	0.0010	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,460.13700	4,569.427	48.91	0.9990	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			59.38240	35.297	24.94	0.1112	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			805.68240	891.596	24.94	0.8888	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			5.11290	3.210	29.60	0.0119	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,831.41290	1,939.510	29.60	0.9881	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,077.58150	966.724	22.73	0.9497	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			13.88150	13.023	22.73	0.0503	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			284.70220	213.220	22.00	0.4770	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			221.00220	259.520	22.00	0.5230	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			74.05740	45.366	24.69	0.1378	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			720.35740	801.666	24.69	0.8622	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			723.48090	621.641	20.71	0.8512	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			36.88090	45.141	20.71	0.1488	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	01/11/2016	Foreign Exchange Option	13.75	Call			645.97980	549.220	20.06	0.7803	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			67.97980	81.520	20.06	0.2197	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			744.74210	643.052	19.85	0.8364	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			46.74210	55.352	19.85	0.1636	0.00	0	15,400
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			540.75430	450.349	20.26	0.6972	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			109.95430	129.849	20.26	0.3028	0.00	0	10,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			18.56140	11.952	28.41	0.0305	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,033.56140	2,137.352	28.41	0.9695	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			154.37580	115.390	24.63	0.2282	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			759.37580	830.790	24.63	0.7718	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			20.41810	13.157	28.25	0.0333	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,975.41810	2,078.556	28.25	0.9667	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			553.21700	467.823	21.69	0.6260	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			199.71700	224.823	21.69	0.3740	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			493.43410	412.202	21.85	0.5791	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			239.93410	269.202	21.85	0.4209	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			412.37350	337.790	22.08	0.5087	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			83.62460	94.752	21.06	0.2019	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			722.40200	627.909	21.30	0.7380	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			118.90200	134.909	21.30	0.2620	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			132.87380	150.532	21.38	0.2835	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			206.79840	160.034	23.77	0.2874	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			653.29840	717.034	23.77	0.7126	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			465.26790	386.204	21.92	0.5555	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			261.76790	293.204	21.92	0.4445	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			837.12460	737.752	21.06	0.7981	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			308.87350	344.790	22.08	0.4913	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			342.53580	277.325	22.54	0.4411	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			389.03580	434.325	22.54	0.5589	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			617.56380	528.286	21.53	0.6720	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			164.06380	185.286	21.53	0.3280	3,705,728.00	20,000	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			686.37380	593.532	21.38	0.7165	0.00	0	50,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			836.47610	737.918	20.36	0.7812	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			98.67610	110.918	20.36	0.2188	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			675.79350	584.123	20.66	0.6875	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			165.19350	184.323	20.66	0.3125	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			14.00900	8.054	27.91	0.0187	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,730.50900	2,835.454	27.91	0.9813	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,155.89940	1,048.692	19.81	0.8917	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			42.39940	46.092	19.81	0.1083	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			92.26500	68.094	25.10	0.1289	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,318.76500	1,405.494	25.10	0.8711	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			1.07910	0.848	29.70	0.0020	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,997.07910	5,107.548	29.70	0.9980	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,608.65630	2,497.765	24.11	0.9895	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			4.65630	4.465	24.11	0.0105	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	28/11/2016	Foreign Exchange Option	13.50	Call			1,001.45140	899.978	19.43	0.8081	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			97.45140	106.678	19.43	0.1919	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			383.93850	326.320	21.79	0.3882	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			691.03850	744.019	21.79	0.6118	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			539.47150	466.967	20.86	0.5054	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			463.77150	501.867	20.86	0.4946	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,839.53110	1,728.993	20.26	0.9410	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			31.13110	31.093	20.26	0.0590	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,829.98800	1,719.444	20.23	0.9401	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			31.58800	31.544	20.23	0.0599	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,820.45150	1,709.900	20.19	0.9393	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			32.05150	32.000	20.19	0.0607	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			784.20900	698.888	20.58	0.6436	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			283.00900	308.188	20.58	0.3564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			1.37190	0.807	30.53	0.0016	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,779.07190	6,888.907	30.53	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			1.27780	0.748	30.53	0.0015	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,838.97780	6,948.848	30.53	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			2.29710	1.399	30.53	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,339.99710	6,449.499	30.53	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			2.04510	1.235	30.53	0.0023	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,439.74510	6,549.335	30.53	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00080	0.000	30.53	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,477.70080	12,588.100	30.53	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			4.76650	3.051	30.53	0.0053	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,702.46650	5,811.151	30.53	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			4.07160	2.578	30.53	0.0046	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,841.77160	5,950.678	30.53	0.9954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.15650	0.079	30.53	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,547.85650	8,658.179	30.53	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			7.02990	4.621	30.53	0.0078	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,354.72990	5,462.721	30.53	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			6.02360	3.918	30.53	0.0067	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,493.72360	5,602.018	30.53	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			1.81970	1.090	30.53	0.0021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,539.51970	6,649.191	30.53	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			12.87230	8.817	30.53	0.0140	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,800.57230	4,906.917	30.53	0.9860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			7.93010	5.255	30.53	0.0088	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,245.63010	5,353.355	30.53	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			3.80430	2.398	30.53	0.0043	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,901.50430	6,010.498	30.53	0.9957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			17.09730	11.940	30.53	0.0184	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,534.79730	4,640.040	30.53	0.9816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			16.74460	11.677	30.53	0.0180	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,554.44460	4,659.777	30.53	0.9820	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	20.08	Call		5.21270	3.357	30.53	0.0058	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,622.91270	5,731.457	30.53	0.9942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		25.68790	19.833	29.97	0.0293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,973.38790	4,077.933	29.97	0.9707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		25.09540	19.351	30.06	0.0286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,012.79540	4,117.451	30.06	0.9714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		7.50820	4.957	30.53	0.0083	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,295.20820	5,403.057	30.53	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		31.72960	24.772	29.14	0.0365	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,629.42960	3,732.872	29.14	0.9635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		30.95310	24.135	29.24	0.0356	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,668.65310	3,772.235	29.24	0.9644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		14.30790	9.872	30.53	0.0155	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,702.00790	4,807.972	30.53	0.9845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		39.43330	31.131	28.35	0.0456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,297.13330	3,399.231	28.35	0.9544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		32.94180	25.768	29.00	0.0380	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,570.64180	3,673.868	29.00	0.9620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		18.77190	13.193	30.53	0.0201	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,446.47190	4,551.293	30.53	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		45.36910	36.069	27.85	0.0526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,093.06910	3,194.169	27.85	0.9474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		41.02560	32.453	28.21	0.0475	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,238.72560	3,340.553	28.21	0.9525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		30.57410	23.824	29.29	0.0352	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,688.27410	3,791.924	29.29	0.9648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		66.54610	53.128	26.72	0.0759	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,604.24610	2,701.228	26.72	0.9241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		49.25350	39.317	27.57	0.0572	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		2,976.95350	3,077.417	27.57	0.9428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		32.32850	25.264	29.07	0.0372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,600.02850	3,703.364	29.07	0.9628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		71.48120	57.189	26.54	0.0812	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,519.18120	2,615.289	26.54	0.9188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		69.23930	55.344	26.62	0.0788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,556.93930	2,653.443	26.62	0.9212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		40.22000	31.783	28.28	0.0466	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,267.92000	3,369.883	28.28	0.9534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		80.62180	64.741	26.24	0.0910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,378.32180	2,472.841	26.24	0.9090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		79.97340	64.206	26.26	0.0903	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,387.67340	2,482.306	26.26	0.9097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		45.67800	36.327	27.83	0.0530	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,083.37800	3,184.427	27.83	0.9470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		97.19270	78.530	25.77	0.1085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,164.89270	2,256.630	25.77	0.8915	0.00	0	725

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	16.55	Call			95.61450	77.212	25.81	0.1069	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,183.31450	2,275.312	25.81	0.8931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			68.69120	54.892	26.64	0.0782	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,566.39120	2,662.992	26.64	0.9218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			116.49890	94.735	25.33	0.1285	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,964.19890	2,052.835	25.33	0.8715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			108.14860	87.709	25.51	0.1199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,045.84860	2,135.809	25.51	0.8801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			76.20600	61.089	26.38	0.0863	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,443.90600	2,539.189	26.38	0.9137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			150.85590	123.895	24.70	0.1629	0.00	0	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,688.55590	1,771.995	24.70	0.8371	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			137.59020	112.589	24.92	0.1498	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,785.29020	1,870.689	24.92	0.8502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			85.31580	68.636	26.10	0.0960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,313.01580	2,406.736	26.10	0.9040	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			176.42340	146.301	24.32	0.1883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,524.12340	1,604.401	24.32	0.8117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			170.81560	141.258	24.40	0.1827	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,558.51560	1,639.358	24.40	0.8173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			102.09440	82.631	25.65	0.1136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,109.79440	2,200.731	25.65	0.8864	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			214.44250	179.280	23.75	0.2248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,322.14250	1,397.380	23.75	0.7752	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			196.04360	163.306	24.01	0.2073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,413.74360	1,491.406	24.01	0.7927	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			127.64150	104.149	25.10	0.1398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,865.34150	1,952.249	25.10	0.8602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			246.49060	207.288	23.35	0.2546	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,184.19060	1,255.388	23.35	0.7454	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			230.83230	193.576	23.54	0.2401	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,248.53230	1,321.676	23.54	0.7599	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			169.44360	140.025	24.42	0.1813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,567.14360	1,648.125	24.42	0.8187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			290.55460	246.136	22.88	0.2941	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,028.25460	1,094.236	22.88	0.7059	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			288.17310	244.027	22.90	0.2920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,035.87310	1,102.127	22.90	0.7080	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			177.85580	147.591	24.30	0.1898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,515.55580	1,595.691	24.30	0.8102	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			348.56200	297.635	22.37	0.3435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			866.26200	925.734	22.37	0.6565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			342.84090	292.512	22.41	0.3388	0.00	0	66,779
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			880.54090	940.612	22.41	0.6612	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			227.08110	190.300	23.59	0.2367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,264.78110	1,338.400	23.59	0.7633	0.00	0	69,895

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	14.82	Call		397.72860	341.883	22.00	0.3835	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		755.42860	809.983	22.00	0.6165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		384.85170	330.259	22.09	0.3732	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		782.55170	838.359	22.09	0.6268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		272.04370	229.770	23.07	0.2777	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,089.74370	1,157.870	23.07	0.7223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		442.42310	382.416	21.71	0.4184	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		670.12310	720.516	21.71	0.5816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		438.82620	379.143	21.73	0.4156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		676.52620	727.243	21.73	0.5844	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		315.58410	268.272	22.64	0.3158	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		953.28410	1,016.372	22.64	0.6842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		476.03940	413.084	21.50	0.4437	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		613.73940	661.184	21.50	0.5563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		464.58350	402.616	21.57	0.4351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		632.28350	680.716	21.57	0.5649	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		369.31200	316.263	22.21	0.3606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		817.01200	874.363	22.21	0.6394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		537.24080	469.283	21.16	0.4878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		524.94080	567.383	21.16	0.5122	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		516.10180	449.818	21.28	0.4728	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		553.80180	597.918	21.28	0.5272	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		404.31730	347.841	21.96	0.3887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		742.01730	795.941	21.96	0.6113	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		588.03810	514.953	20.92	0.5215	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		465.73810	503.053	20.92	0.4785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		564.48560	493.637	21.03	0.5060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		492.18560	531.737	21.03	0.4940	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		453.37770	392.396	21.64	0.4267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		651.07770	700.496	21.64	0.5733	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		632.40950	556.539	20.78	0.5497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		420.10950	454.639	20.78	0.4503	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		607.44440	533.116	20.86	0.5339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		445.14440	481.216	20.86	0.4661	0.00	0	5,165
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		511.96420	446.014	21.30	0.4698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		559.66420	604.114	21.30	0.5302	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		668.70660	590.696	20.67	0.5718	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		386.40660	418.796	20.67	0.4282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		658.17550	580.772	20.70	0.5655	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		395.87550	428.872	20.70	0.4345	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		559.86950	489.501	21.05	0.5029	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		497.56950	537.601	21.05	0.4971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		717.70660	636.990	20.53	0.6005	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		345.40660	375.090	20.53	0.3995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		712.13100	631.712	20.54	0.5973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		349.83100	379.812	20.54	0.4027	0.00	0	2,800

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	14.33	Call		592.84320	519.447	20.91	0.5246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		460.54320	497.547	20.91	0.4754	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		769.35270	686.000	20.39	0.6292	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		307.05270	334.100	20.39	0.3708	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		740.33160	658.435	20.46	0.6133	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		328.03160	356.535	20.46	0.3867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		642.62160	566.134	20.75	0.5560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		410.32160	444.234	20.75	0.4440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		961.81450	869.232	19.91	0.7228	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		199.51450	217.332	19.91	0.2772	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		926.79390	836.571	19.99	0.7076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		214.49390	234.671	19.99	0.2924	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		701.08020	621.260	20.57	0.5909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		358.78020	389.360	20.57	0.4091	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		1,234.81290	1,134.049	19.69	0.8199	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		112.51290	122.149	19.69	0.1801	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		1,226.76690	1,126.165	19.70	0.8175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		114.46690	124.265	19.70	0.1825	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		723.31250	642.301	20.51	0.6037	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		341.01250	370.401	20.51	0.3963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,275.41530	1,173.862	19.67	0.8317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		103.11530	111.962	19.67	0.1683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,267.24620	1,165.847	19.67	0.8294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		104.94620	113.947	19.67	0.1706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		913.43340	823.742	20.02	0.7015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		221.13340	241.842	20.02	0.2985	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		1,753.96570	1,644.320	19.94	0.9248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		41.66570	42.420	19.94	0.0752	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,522.00930	1,416.723	19.54	0.8911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		59.70930	64.823	19.54	0.1089	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,109.12900	1,011.195	19.77	0.7794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		146.82900	159.295	19.77	0.2206	382,307.76	2,400	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,905.24430	1,795.409	20.42	0.9397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		32.94430	33.509	20.42	0.0603	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,333.25500	1,230.674	19.64	0.8474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		90.95500	98.774	19.64	0.1526	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,259.10100	1,157.859	19.68	0.8270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		106.80100	115.959	19.68	0.1730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,672.13210	2,561.978	22.77	0.9808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		9.83210	10.078	22.77	0.0192	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,991.12320	1,881.212	20.68	0.9468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		28.82320	29.312	20.68	0.0532	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		662.29950	585.396	20.67	0.5637	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		404.19950	437.796	20.67	0.4363	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		572.96910	505.093	20.73	0.4956	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		541.86910	584.493	20.73	0.5044	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	13/01/2017	Foreign Exchange Option	16.17	Call		190.26420	161.684	23.76	0.1830	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,825.86420	1,907.984	23.76	0.8170	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		899.89910	818.062	19.44	0.6527	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		315.49910	344.362	19.44	0.3473	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		866.81400	786.905	19.53	0.6154	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		398.01400	429.005	19.53	0.3846	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		268.68790	232.886	22.99	0.2381	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,589.88790	1,664.986	22.99	0.7619	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		957.96200	881.739	19.69	0.5881	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		554.96200	590.639	19.69	0.4119	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		908.71480	834.565	19.84	0.5664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		605.71480	643.465	19.84	0.4336	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		584.73350	528.810	21.22	0.4024	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,111.73350	1,167.710	21.22	0.5976	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		551.70650	497.991	21.41	0.3836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,188.70650	1,246.891	21.41	0.6164	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		1,063.50240	983.155	19.39	0.6322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		460.50240	492.055	19.39	0.3678	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		545.91530	492.649	21.44	0.3802	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,202.91530	1,261.549	21.44	0.6198	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		512.64240	462.244	21.67	0.3608	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		1,289.64240	1,351.144	21.67	0.6392	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		795.45320	726.809	20.23	0.5135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		742.45320	785.709	20.23	0.4865	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		448.80170	403.274	22.15	0.3218	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,485.80170	1,552.174	22.15	0.6782	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		435.36610	390.902	22.27	0.3134	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,532.36610	1,599.801	22.27	0.6866	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		548.80290	495.282	21.42	0.3819	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,195.80290	1,254.182	21.42	0.6181	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		268.58750	237.332	23.81	0.2039	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,315.58750	2,396.232	23.81	0.7961	1,821,136.17	760	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		237.00970	208.748	24.19	0.1820	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,534.00970	2,617.648	24.19	0.8180	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		458.02060	411.767	22.08	0.3275	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,455.02060	1,520.667	22.08	0.6725	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		135.40210	121.070	27.30	0.1062	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,862.40210	3,959.970	27.30	0.8938	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		135.01550	120.730	27.33	0.1059	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,872.01550	3,969.630	27.33	0.8941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		352.46940	313.811	23.00	0.2597	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		1,869.46940	1,942.711	23.00	0.7403	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		96.05900	82.553	28.75	0.0738	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,773.05900	4,871.453	28.75	0.9262	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		0.00000	24.812	28.75	0.0259	68,654.25	2,767	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put		0.00000	6,673.712	28.75	0.9741	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			203.61380	178.660	24.66	0.1582	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,810.61380	2,897.560	24.66	0.8418	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,277.16620	1,187.089	18.95	0.7087	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			324.16620	345.989	18.95	0.2913	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			26.71890	21.989	28.75	0.0232	33,422.98	1,520	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,743.71890	6,850.889	28.75	0.9768	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			116.34520	104.301	28.74	0.0900	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,413.34520	4,513.201	28.74	0.9100	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,541.07870	2,430.537	17.94	0.9467	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			38.07870	39.437	17.94	0.0533	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,835.84860	1,733.642	18.48	0.8494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			132.84860	142.542	18.48	0.1506	0.00	0	91,132
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,268.53880	1,181.982	19.09	0.6720	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			429.83880	455.882	19.09	0.3280	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			306.76600	274.233	23.90	0.2121	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,538.06600	2,618.133	23.90	0.7879	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			392.28290	353.897	23.26	0.2567	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,236.28290	2,310.797	23.26	0.7433	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,228.55160	1,147.989	19.27	0.6457	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			502.55160	534.889	19.27	0.3543	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,359.62210	1,280.520	19.36	0.6389	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			605.42210	640.320	19.36	0.3611	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			826.03390	767.367	21.18	0.4388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,351.83390	1,407.167	21.18	0.5612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,428.50070	1,343.273	19.19	0.6594	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			459.92820	485.311	19.03	0.3008	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			289.81500	269.034	26.11	0.1724	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,955.61500	4,048.834	26.11	0.8276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,177.98020	2,081.767	18.23	0.8339	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			193.78020	211.567	18.23	0.1661	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,271.91510	2,343.640	22.96	0.7013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			334.42640	310.145	24.90	0.2000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,400.22640	3,489.945	24.90	0.8000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,599.42430	1,510.311	19.01	0.7058	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			445.22430	470.112	19.01	0.2942	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,574.12820	1,485.511	19.03	0.6992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,598.70840	1,660.062	21.70	0.6067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			661.49560	612.249	22.07	0.3647	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,777.29560	1,842.049	22.07	0.6353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			222.71630	196.413	27.43	0.1285	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,948.51630	5,036.213	27.43	0.8715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			526.11510	483.840	22.96	0.2987	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,358.65080	1,414.133	21.20	0.5626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			819.68610	761.317	21.21	0.4361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,365.48610	1,421.117	21.21	0.5639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			326.13810	302.501	25.10	0.1949	0.00	0	1,297

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	18.15	Put			3,491.93810	3,582.301	25.10	0.8051	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			722.90840	670.262	21.70	0.3933	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			957.02500	1,002.944	20.32	0.4698	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			829.23050	770.410	21.17	0.4402	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,345.03050	1,400.210	21.17	0.5598	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			624.00290	576.903	22.31	0.3468	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,899.80290	1,966.704	22.31	0.6532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			822.85080	764.333	21.20	0.4374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			554.30070	583.073	19.19	0.3406	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,388.00450	1,306.322	19.29	0.6474	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			583.80450	616.122	19.29	0.3526	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			744.85430	691.031	21.58	0.4033	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,540.65430	1,600.831	21.58	0.5967	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,051.22500	983.144	20.32	0.5302	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,600.12890	1,513.350	18.95	0.6914	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			499.72890	527.450	18.95	0.3086	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			385.40870	353.948	24.34	0.2178	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,315.00870	3,398.048	24.34	0.7822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			631.31510	588.692	23.22	0.3050	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,774.01510	2,847.792	23.22	0.6950	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			747.76140	699.389	22.48	0.3539	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,300.46140	2,368.489	22.48	0.6461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			699.32000	653.291	22.77	0.3339	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,482.02000	2,552.391	22.77	0.6661	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			633.08560	590.367	23.21	0.3058	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,765.78560	2,839.467	23.21	0.6942	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,678.98110	1,595.419	19.16	0.6659	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			651.68110	684.519	19.16	0.3341	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,622.97280	1,540.625	19.24	0.6517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			695.67280	729.726	19.24	0.3483	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.87	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			984,752.70000	984,869.100	26.87	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,670.47780	2,570.472	17.51	0.8641	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			173.17780	189.572	17.51	0.1359	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,963.89090	1,874.642	18.81	0.7319	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			466.59090	493.742	18.81	0.2681	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			634.86250	592.053	23.19	0.3065	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,757.56250	2,831.153	23.19	0.6935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,957.45220	1,868.325	18.81	0.7306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			470.15220	497.424	18.81	0.2694	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			840.42920	788.455	21.96	0.3917	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			1,993.12920	2,057.555	21.96	0.6083	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,255.97890	1,194.763	21.46	0.4855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,698.97890	1,754.463	21.46	0.5145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			910.10060	862.002	22.97	0.3710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,643.10060	2,711.702	22.97	0.6290	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	17.30	Call			907.94510	859.931	22.98	0.3703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,650.94510	2,719.631	22.98	0.6297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			905.79660	857.868	22.99	0.3695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,658.79660	2,727.568	22.99	0.6305	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,139.81610	1,090.529	23.11	0.4059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,751.41610	2,816.930	23.11	0.5941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,137.47630	1,088.264	23.12	0.4052	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,759.07630	2,824.665	23.12	0.5948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,142.15510	1,092.801	23.10	0.4066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,743.75510	2,809.201	23.10	0.5934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,095.88810	3,015.812	19.14	0.7866	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			516.08810	548.912	19.14	0.2134	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,372.50890	1,322.830	23.20	0.4357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,842.70890	2,905.930	23.20	0.5643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,370.03120	1,320.410	23.21	0.4350	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,850.23120	2,913.510	23.21	0.5650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,367.55150	1,317.980	23.22	0.4344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,857.75150	2,921.080	23.22	0.5656	0.00	0	0
<b>Total \$ / R Option</b>												<b>6,011,249.15</b>	<b>27,447</b>	<b>2,478,905</b>
<b>Total \$ / R</b>												<b>1,296,366,966.15</b>	<b>117,166</b>	<b>3,160,305</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.35190		14.46230			0.0000	143,519.00	10	362
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.59110		14.70300			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.87020		14.98420			0.0000	0.00	0	51
<b>Total \$ / R MAXI Future</b>												<b>143,519.00</b>	<b>10</b>	<b>504</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			34,569.11920	29,506.240	22.39	0.3412	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			87,339.11920	93,316.240	22.39	0.6588	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			34,284.09040	29,251.208	22.41	0.3388	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			88,054.09040	94,061.208	22.41	0.6612	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			34,001.56710	28,998.340	22.43	0.3364	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			88,771.56710	94,808.340	22.43	0.6636	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			253,400.97180	261,764.747	24.19	0.8180	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			23,583.95950	20,768.976	24.20	0.1811	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			254,283.95950	262,658.976	24.20	0.8189	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			23,818.91760	20,981.389	24.17	0.1828	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			252,518.91760	260,871.389	24.17	0.8172	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			23,700.97180	20,874.747	24.19	0.1820	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			59,971.22770	55,388.398	22.47	0.3350	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			198,551.22770	205,368.398	22.47	0.6650	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			59,756.34640	55,178.223	22.49	0.3339	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			199,336.34640	206,158.223	22.49	0.6661	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			59,542.40930	54,968.976	22.50	0.3329	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			200,122.40930	206,948.976	22.50	0.6671	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>143,519.00</b>	<b>10</b>	<b>504</b>
£ / R	On	27/10/2016	Foreign Exchange Future			17.32320		17.45870			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.51850		17.65530			0.0000	60,543,936.00	3,456	57,691
£ / R	On	13/03/2017	Foreign Exchange Future			17.84240		17.98180			0.0000	0.00	0	5,759
£ / R	On	25/04/2017	Foreign Exchange Future			18.00810		18.15000			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.21780		18.36170			0.0000	0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			18.98950		19.14260			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>60,543,936.00</b>	<b>3,456</b>	<b>83,563</b>
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			13.61360	6.798	26.82	0.0213	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,774.91360	1,903.598	26.82	0.9787	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,157.57060	1,041.751	20.17	0.7119	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			262.27060	283.251	20.17	0.2881	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			924.91220	819.650	20.62	0.6178	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			399.61220	431.150	20.62	0.3822	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			830.07800	730.184	20.82	0.5738	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,285.73560	9,422.209	32.32	0.9989	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,028.39390	5,161.886	31.92	0.9660	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			30.96740	24.388	32.32	0.0277	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,385.66740	5,515.888	32.32	0.9723	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			9.44140	7.075	32.32	0.0091	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,814.14140	6,948.575	32.32	0.9909	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.03560	0.709	32.32	0.0011	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,797.43890	3,927.383	26.96	0.9547	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			33.78600	30.436	31.84	0.0341	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,008.48600	5,141.936	31.84	0.9659	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			33.73950	30.411	31.88	0.0341	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,018.43950	5,151.911	31.88	0.9659	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			33.69390	30.386	31.92	0.0340	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			864.23330	926.376	21.84	0.5970	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			390.51610	329.259	22.48	0.3186	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,145.21610	1,220.759	22.48	0.6814	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			194.07550	156.531	23.91	0.1717	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,928.77550	2,028.031	23.91	0.8283	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			42.73890	35.883	26.96	0.0453	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			474.77800	511.684	20.82	0.4262	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			615.73360	532.461	21.45	0.4609	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			710.43360	763.961	21.45	0.5391	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			595.34570	513.810	21.53	0.4489	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			740.04570	795.310	21.53	0.5511	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			519.53330	444.876	21.84	0.4030	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			76.82230	61.657	26.09	0.0522	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,835.02230	5,959.257	26.09	0.9478	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	23.75	Call			76.38890	61.292	26.09	0.0519	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,844.58890	5,968.892	26.09	0.9481	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			75.95770	60.928	26.09	0.0517	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,854.15770	5,978.528	26.09	0.9483	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,957.23290	6,080.702	25.89	0.9233	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			127.23290	108.802	25.89	0.0767	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			5,658.30000	5,802.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,668.30000	5,812.200		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			5,678.30000	5,822.200		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			403.44030	368.497	23.27	0.1624	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,400.84030	6,518.997	23.27	0.8376	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			402.28760	367.418	23.27	0.1620	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,409.68760	6,527.918	23.27	0.8380	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			401.13810	366.343	23.27	0.1616	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,418.53810	6,536.843	23.27	0.8384	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>18,555</b>
<b>Total £ / R</b>												<b>60,543,936.00</b>	<b>3,456</b>	<b>102,118</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13786		0.14016			0.0000	228,018.79	1,654	13,596
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14072		0.14307			0.0000	0.00	0	1,443
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14408		0.14649			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14728		0.14975			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>228,018.79</b>	<b>1,654</b>	<b>15,039</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	20.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,983.90000	27,214.100	20.92	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	20.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,983.90000	28,214.100	20.92	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	20.92	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,983.90000	29,214.100	20.92	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			881.51710	720.961	19.07	0.5411	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			574.61710	648.661	19.07	0.4589	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			506.50900	388.247	20.58	0.3380	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,199.60900	1,315.946	20.58	0.6620	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			285.23590	204.178	21.84	0.1985	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,978.33590	2,131.878	21.84	0.8015	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			863.22090	708.709	20.21	0.4371	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,213.72090	1,300.309	20.21	0.5629	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			571.44290	452.514	21.33	0.3058	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,921.94290	2,044.114	21.33	0.6942	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			376.39110	284.998	22.20	0.2083	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,726.89110	2,876.598	22.20	0.7917	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,286.89770	1,125.915	22.04	0.5080	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,311.49770	1,398.115	22.04	0.4920	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			943.93060	810.587	22.96	0.3959	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,968.53060	2,082.787	22.96	0.6041	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			692.07690	583.482	23.77	0.3044	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,716.67690	2,855.682	23.77	0.6956	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>228,018.79</b>	<b>1,654</b>	<b>15,039</b>
€ / R	On	28/10/2016	Foreign Exchange Future			15.64140		15.80490			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.75760		15.92020			0.0000	520,000.80	33	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.83570		15.99820			0.0000	22,169,980.00	1,400	50,890
€ / R	On	13/03/2017	Foreign Exchange Future			16.16340		16.32890			0.0000	0.00	0	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.54780		16.71700			0.0000	0.00	0	77,607
€ / R	On	18/09/2017	Foreign Exchange Future			16.90930		17.08500			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.30890		17.48550			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>22,689,980.80</b>	<b>1,433</b>	<b>137,031</b>
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			309.44630	216.407	21.79	0.4440	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			254.54630	325.007	21.79	0.5560	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			336.13270	261.314	20.67	0.3523	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			655.93270	743.714	20.67	0.6477	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			239.23460	187.640	21.58	0.2316	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,251.03460	1,361.940	21.58	0.7684	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			11.07690	8.473	28.15	0.0133	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,904.91260	6,066.595	28.15	0.9960	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			243.20260	190.965	21.55	0.2351	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,235.00260	1,345.265	21.55	0.7649	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,163.69490	1,270.978	21.37	0.7487	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			241.20930	189.295	21.57	0.2334	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,243.00930	1,353.595	21.57	0.7666	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			796.66990	884.930	20.42	0.6406	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			363.92200	293.748	20.60	0.3353	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			865.72200	958.048	20.60	0.6647	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			261.89490	206.678	21.37	0.2513	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,812.87690	4,972.773	28.15	0.9867	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			3.11260	2.295	28.15	0.0040	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			394.86990	320.630	20.42	0.3594	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			239.64510	204.140	22.54	0.1736	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,620.74510	2,750.740	22.54	0.8264	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			242.04520	206.260	22.52	0.1752	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,603.14520	2,732.860	22.52	0.8248	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			240.84180	205.198	22.53	0.1744	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,611.94180	2,741.798	22.53	0.8256	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			435.82290	391.003	22.35	0.2383	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	19.19	Put			2,908.82290	3,033.203	22.35	0.7617	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			434.36520	389.649	22.37	0.2376	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,917.36520	3,041.849	22.37	0.7624	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			437.29110	392.359	22.34	0.2390	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,900.29110	3,024.559	22.34	0.7610	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			643.25780	589.358	22.15	0.2898	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,028.25780	3,150.058	22.15	0.7102	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			641.55250	587.755	22.16	0.2891	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,036.55250	3,158.455	22.16	0.7109	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			644.96330	590.962	22.14	0.2905	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,019.96330	3,141.662	22.14	0.7095	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,880.18890	1,977.437	20.59	0.5312	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,302.41030	1,223.177	20.60	0.4679	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,886.91030	1,984.277	20.60	0.5321	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,308.97700	1,229.505	20.58	0.4697	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,873.47700	1,970.605	20.58	0.5303	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,305.68890	1,226.337	20.59	0.4688	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,372</b>
<b>Total € / R</b>												<b>22,689,980.80</b>	<b>1,433</b>	<b>143,403</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.93130		10.90850			0.0000	0.00	0	7,161
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.09220		11.06910			0.0000	0.00	0	3,432
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.27780		11.25610			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.45120		11.43050			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.66130		11.64010			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,684</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			426.49430	433.786	15.14	0.6637	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			177.99430	162.486	15.14	0.3363	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			420.32900	427.446	15.15	0.6583	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			181.82900	166.146	15.15	0.3417	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			414.21810	421.160	15.15	0.6529	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			185.71810	169.860	15.15	0.3471	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			174.35970	171.365	16.45	0.2566	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,055.25970	1,029.165	16.45	0.7434	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			172.61510	169.610	16.47	0.2544	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,063.51510	1,037.410	16.47	0.7456	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			176.12530	173.139	16.42	0.2589	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,047.02530	1,020.939	16.42	0.7411	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,129.82070	1,105.712	16.49	0.6670	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			320.40370	318.045	16.45	0.3370	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,114.30370	1,090.245	16.45	0.6630	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			318.15520	315.771	16.47	0.3350	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,122.05520	1,097.971	16.47	0.6650	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			315.92070	313.512	16.49	0.3330	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			449.48830	447.827	16.61	0.3820	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,188.98830	1,166.626	16.61	0.6180	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			446.94660	445.252	16.63	0.3802	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,196.44660	1,174.052	16.63	0.6198	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			444.41680	442.694	16.64	0.3784	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,203.91680	1,181.494	16.64	0.6216	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			966.03390	947.048	16.48	0.5039	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			732.50000	734.671	16.49	0.4943	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			972.40000	953.371	16.49	0.5057	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			739.78090	742.039	16.47	0.4980	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			959.68090	940.739	16.47	0.5020	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			736.13390	738.348	16.48	0.4961	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,684</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.91820		10.93530			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.10670		11.12490			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.32580		11.34560			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,333</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			26.31540	22.613	19.92	0.0588	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,601.01540	1,614.414	19.92	0.9412	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			25.86230	22.211	19.93	0.0579	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,610.56230	1,624.011	19.93	0.9421	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			25.41690	21.816	19.95	0.0570	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,620.11690	1,633.616	19.95	0.9430	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			106.85270	100.112	19.29	0.1488	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,711.95270	1,723.412	19.29	0.8512	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			105.88350	99.189	19.31	0.1476	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,720.98350	1,732.489	19.31	0.8524	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			104.92540	98.275	19.32	0.1464	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,730.02540	1,741.575	19.32	0.8536	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			475.46310	460.766	16.97	0.4283	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			859.86310	864.966	16.97	0.5717	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			472.23470	457.584	16.99	0.4260	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			866.63470	871.784	16.99	0.5740	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			469.02820	454.424	17.00	0.4237	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			873.42820	878.624	17.00	0.5763	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>4,333</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			384.86180		349.66880			0.0000	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.56480		14.68440			0.0000	0.00	0	1,864
CHF / R	On	13/03/2017	Foreign Exchange Future			14.88530		15.00760			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.26050		15.38650			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,864</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			69.25700	52.940	22.68	0.0853	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,084.85700	2,188.140	22.68	0.9147	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			70.93140	54.256	22.67	0.0872	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,066.53140	2,169.456	22.67	0.9128	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			70.08910	53.594	22.68	0.0863	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,075.68910	2,178.794	22.68	0.9137	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,288.66680	2,382.524	22.67	0.8056	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			244.92220	216.610	22.68	0.1935	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,297.32220	2,391.310	22.68	0.8065	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			243.58820	215.406	22.69	0.1925	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,305.98820	2,400.106	22.69	0.8075	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			246.26680	217.824	22.67	0.1944	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			830.52420	770.884	20.64	0.4394	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,334.02420	1,400.384	20.64	0.5606	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			837.14180	777.135	20.62	0.4422	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,320.64180	1,386.635	20.62	0.5578	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			833.82620	774.000	20.63	0.4408	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,327.32620	1,393.500	20.63	0.5592	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,864</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.12040		2.13340			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.14460		2.15720			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.17340		2.18610			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,421.09920	3,542.305	22.01	0.9433	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			65.42400	54.259	21.82	0.0654	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,231.42400	3,350.259	21.82	0.9346	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			60.05060	50.121	21.92	0.0609	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,326.05060	3,446.121	21.92	0.9391	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			55.09920	46.306	22.01	0.0567	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			237.87110	210.333	20.66	0.1512	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,465.87110	3,564.333	20.66	0.8488	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			227.74760	201.162	20.74	0.1454	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	13/03/2017	Foreign Exchange Option	2.49	Put			3,555.74760	3,655.162	20.74	0.8546	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			218.08540	192.428	20.83	0.1397	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,646.08540	3,746.428	20.83	0.8603	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,121.20920	1,049.691	18.72	0.4528	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,660.20920	1,715.691	18.72	0.5472	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,085.81510	1,015.271	18.78	0.4418	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,724.81510	1,781.271	18.78	0.5582	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,051.48860	983.045	18.85	0.4310	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,790.48860	1,849.045	18.85	0.5690	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.11520		2.12870			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			570.43770	484.841	18.69	0.4707	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			583.43770	632.841	18.69	0.5293	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			667.41850	571.239	18.41	0.5281	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			480.41850	519.239	18.41	0.4719	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			617.52180	526.600	18.55	0.4991	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			530.52180	574.600	18.55	0.5009	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/12/2016	Foreign Exchange Future			2.13100		2.15320			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.17510		2.19760			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			68.72190	52.036	21.96	0.0625	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,236.72190	3,442.036	21.96	0.9375	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			64.62350	49.155	22.16	0.0591	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,332.62350	3,539.155	22.16	0.9409	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			60.80990	46.476	22.35	0.0559	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,428.80990	3,636.476	22.35	0.9441	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,345.73630	1,471.792	17.47	0.6126	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			689.30220	594.007	17.56	0.3733	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,413.30220	1,543.007	17.56	0.6267	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			658.25000	566.513	17.66	0.3596	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,482.25000	1,615.514	17.66	0.6404	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			721.73630	622.792	17.47	0.3874	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.85100		1.86570			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.88340		1.89820			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.92020		1.93520			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,100</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			118.78610	95.944	24.68	0.1074	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,661.78610	2,785.944	24.68	0.8926	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			111.04870	89.474	24.83	0.1008	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,754.04870	2,879.474	24.83	0.8992	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			103.84500	83.469	24.98	0.0946	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,846.84500	2,973.469	24.98	0.9054	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			365.05520	326.400	23.31	0.2176	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,783.05520	2,892.400	23.31	0.7824	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			350.64500	313.342	23.43	0.2100	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,868.64500	2,979.342	23.43	0.7900	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			336.86950	300.875	23.55	0.2026	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,954.86950	3,066.875	23.55	0.7974	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,183.58940	1,103.349	20.29	0.4844	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,431.58940	1,501.349	20.29	0.5156	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,147.39770	1,068.904	20.39	0.4728	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,495.39770	1,566.904	20.39	0.5272	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,112.38210	1,035.611	20.50	0.4614	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,560.38210	1,633.611	20.50	0.5386	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>7,100</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.14000		0.14120			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14000		0.14110			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14010		0.14150			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.16250		10.20400			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.30490		10.34700			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.46980		10.51260			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			101.95300	87.249	17.98	0.2067	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			747.95300	774.749	17.98	0.7933	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			100.24800	85.725	18.00	0.2036	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			756.24800	783.225	18.00	0.7964	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			98.57050	84.228	18.03	0.2006	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			764.57050	791.728	18.03	0.7994	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			205.73720	185.555	17.53	0.2753	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			948.73720	970.655	17.53	0.7247	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			203.69150	183.649	17.56	0.2729	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			956.69150	978.749	17.56	0.7271	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			201.66680	181.763	17.58	0.2705	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			964.66680	986.863	17.58	0.7295	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			427.89290	398.579	17.20	0.4056	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			855.29290	868.779	17.20	0.5944	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			424.73950	395.538	17.21	0.4032	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			862.13950	875.738	17.21	0.5968	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			421.60520	392.650	17.23	0.4008	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			869.00520	882.850	17.23	0.5992	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Future			1.33450		1.34110			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34600		1.35260			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.36220		1.36890			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			589.00000	655.000		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			689.00000	755.000		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			789.00000	855.000		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			674.00000	740.000		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			774.00000	840.000		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			874.00000	940.000		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			111.00000	178.000		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			211.00000	278.000		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			311.00000	378.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.22060		1.22080			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22280		1.22300			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	19/06/2017	Foreign Exchange Future			1.22510		1.22540			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	19/12/2016	Foreign Exchange Future			1.10340		1.10620			0.0000	0.00	0	11,353
QUANTO €On	13/03/2017	Foreign Exchange Future			1.10780		1.11060			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.11280		1.11560			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>11,353</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>11,353</b>
RAIN	On 19/12/2016	Foreign Exchange Future			24,677.22000		24,906.56000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 19/12/2016	Foreign Exchange Future			10.33820		10.44040			0.0000	0.00	0	165
SGD / R	On 13/03/2017	Foreign Exchange Future			10.51260		10.61550			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>165</b>
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			34.34740	24.696	20.18	0.0658	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,403.94740	1,496.496	20.18	0.9342	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			33.72070	24.216	20.19	0.0646	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,413.32070	1,506.016	20.19	0.9354	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			33.10500	23.744	20.21	0.0635	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,422.70500	1,515.544	20.21	0.9365	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			320.40040	277.660	17.43	0.3663	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			694.90040	755.060	17.43	0.6337	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			317.33240	274.911	17.45	0.3635	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			701.83240	762.311	17.45	0.6365	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			314.29510	272.191	17.47	0.3606	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			708.79510	769.591	17.47	0.6394	0.00	0	0
<b>Total SGD / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>											<b>0.00</b>	<b>0</b>	<b>165</b>
TRY / R	On 19/12/2016	Foreign Exchange Future			4.59290		4.61750			0.0000	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Future			4.59480		4.61360			0.0000	0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Call			9.35370	7.868	19.74	0.0503	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Put			681.85370	704.968	19.74	0.9497	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Call			9.01080	7.595	19.81	0.0487	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Put			691.51080	714.695	19.81	0.9513	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			8.68140	7.333	19.88	0.0471	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			701.18140	724.433	19.88	0.9529	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			102.05940	93.888	16.47	0.3161	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			348.45940	359.088	16.47	0.6839	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			99.55920	91.558	16.51	0.3098	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			355.95920	366.758	16.51	0.6902	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			97.11760	89.283	16.56	0.3035	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			363.51760	374.483	16.56	0.6965	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.40390		1.39760			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.36760		1.35790			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32950		1.32800			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1,373,961,171.59</b>	<b>96,272</b>	<b>974,863</b>
<b>Total Options</b>												<b>6,011,249.15</b>	<b>27,447</b>	<b>2,503,832</b>
<b>Grand Total:</b>												<b>1,379,972,420.74</b>	<b>123,719</b>	<b>3,478,695</b>