



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/07/2016 Foreign Exchange Future			14.45110		14.35500			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.47730		14.38430			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.48010		14.38710			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.48300		14.39000			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.48590		14.39290			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.48880		14.39570			0.0000	0.00	0	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.49740		14.40430			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.50880		14.41580			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.52610		14.43300			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.53760		14.44450			0.0000	0.00	0	2,046
\$ / R On 16/08/2016 Foreign Exchange Future			14.54040		14.44730			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.54330		14.45010			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.54610		14.45300			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.56040		14.46720			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.56900		14.47580			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.57760		14.48430			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.58330		14.49000			0.0000	0.00	0	13
\$ / R On 06/09/2016 Foreign Exchange Future			14.60040		14.50710			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.60620		14.51280			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.60900		14.51560			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.62040		14.52700			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Future			14.62620		14.53270			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.63750		14.54400			0.0000	266,988,000.00	18,240	633,782
\$ / R	On	27/09/2016	Foreign Exchange Future			14.66010		14.56670			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.66300		14.56950			0.0000	7,331,500.00	500	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.66860		14.57520			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.70830		14.61480			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.74300		14.64970			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.74590		14.65260			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.77800		14.68460			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.80720		14.71370			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.83930		14.74570			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.88590		14.79230			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.90050		14.80680			0.0000	410,061,760.00	27,520	114,843
\$ / R	On	13/01/2017	Foreign Exchange Future			14.97350		14.89490			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.14790		15.05240			0.0000	13,451,335.20	888	30,279
\$ / R	On	12/04/2017	Foreign Exchange Future			15.23680		15.15840			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.44250		15.34400			0.0000	0.00	0	155,289
\$ / R	On	12/07/2017	Foreign Exchange Future			15.51230		15.41750			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.55460		15.44690			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.59370		15.48540			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.63290		15.52380			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.67200		15.56230			0.0000	0.00	0	70
Total \$ / R Future												697,832,595.20	47,148	950,398
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			14.48630	9.578	24.27	0.0817	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			479.48630	378.478	24.27	0.9183	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			269.22380	315.992	17.32	0.6983	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			134.92380	88.692	17.32	0.3017	0.00	0	15,000
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			29.45220	28.450	20.29	0.1119	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			795.15220	701.150	20.29	0.8881	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1.70540	1.331	28.18	0.0055	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,214.60540	2,121.231	28.18	0.9945	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.22930	0.184	37.33	0.0007	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,803.12930	3,710.084	37.33	0.9993	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.60210	0.463	32.29	0.0018	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,060.60210	2,967.463	32.29	0.9982	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,590.00010	2,683.055	30.30	0.9998	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.00010	0.055	30.30	0.0002	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			905.91710	995.420	21.80	0.9523	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			15.91710	12.420	21.80	0.0477	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.93750	0.748	30.73	0.0029	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,740.93750	2,647.748	30.73	0.9971	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			94.97600	106.198	18.85	0.3061	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			482.07600	400.298	18.85	0.6939	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			8.44410	8.032	22.76	0.0305	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,472.74410	1,379.232	22.76	0.9695	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	01/08/2016	Foreign Exchange Option	14.68	Call			144.78770	166.894	18.64	0.3924	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			420.48770	349.494	18.64	0.6076	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			201.71810	232.028	18.41	0.4936	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			317.41810	254.628	18.41	0.5064	0.00	0	18,400
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			98.92090	111.115	19.88	0.2603	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			683.12090	602.315	19.88	0.7397	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			81.26490	90.906	20.08	0.2215	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			765.46490	682.106	20.08	0.7785	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			0.00000	357.841	18.88	0.5601	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			0.00000	261.741	18.88	0.4399	3,454,978.56	13,200	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			54.65090	59.437	21.07	0.1390	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,141.65090	1,053.337	21.07	0.8610	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,738.16350	1,829.674	21.30	0.9883	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			5.16350	3.574	21.30	0.0117	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			10.38770	10.882	22.94	0.0289	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,175.88770	2,083.282	22.94	0.9711	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			43.94050	47.153	21.44	0.1062	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,406.64050	1,316.753	21.44	0.8938	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			3.11920	3.603	24.39	0.0099	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,943.01920	2,850.303	24.39	0.9901	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			44.56730	47.861	21.52	0.1060	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,434.46730	1,344.561	21.52	0.8940	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			36.20980	38.567	21.85	0.0864	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,593.20980	1,502.467	21.85	0.9136	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			30.28060	32.050	22.25	0.0689	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,873.08060	1,781.650	22.25	0.9311	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			3.62160	4.245	23.89	0.0106	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,227.82160	3,135.245	23.89	0.9894	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			2.91680	3.444	24.62	0.0085	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,457.11680	3,364.444	24.62	0.9915	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,677.66620	2,770.937	23.92	0.9951	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			1.86620	1.937	23.92	0.0049	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,041.31190	1,120.676	18.47	0.8888	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			65.51190	51.676	18.47	0.1112	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			182.91570	201.125	19.96	0.3111	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			838.61570	763.525	19.96	0.6889	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			250.39090	275.367	19.60	0.3890	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			680.39090	612.067	19.60	0.6110	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			9.16840	9.535	23.85	0.0198	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,242.06840	3,149.135	23.85	0.9802	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			8.50020	8.825	23.93	0.0185	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,301.40020	3,208.425	23.93	0.9815	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,089.54360	1,168.215	18.29	0.8727	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			82.44360	67.815	18.29	0.1273	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			929.44910	1,002.360	18.33	0.8239	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			122.34910	101.960	18.33	0.1761	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	08/09/2016	Foreign Exchange Option	17.30	Call			18.28690	19.435	23.40	0.0372	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,805.48690	2,713.235	23.40	0.9628	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			879.72510	949.997	18.40	0.7987	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			146.92510	123.797	18.40	0.2013	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			10.82120	11.460	24.16	0.0226	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,295.22120	3,202.460	24.16	0.9774	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,104.28390	1,182.683	18.37	0.8675	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			88.68390	73.683	18.37	0.1325	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			269.58500	294.865	19.73	0.3834	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			753.98500	685.865	19.73	0.6166	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			50.45980	54.223	22.31	0.0928	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,034.85980	1,945.223	22.31	0.9072	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			301.19010	328.348	19.55	0.4066	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			724.19010	657.948	19.55	0.5934	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			4.94600	5.054	25.21	0.0101	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,187.94600	4,094.654	25.21	0.9899	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,310.03950	1,393.242	18.58	0.8980	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			67.33950	57.042	18.58	0.1020	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,301.16580	1,384.155	18.56	0.8965	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			68.46580	57.955	18.56	0.1035	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,292.30850	1,375.082	18.54	0.8950	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			69.60850	58.882	18.54	0.1050	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,367.68920	1,451.658	18.38	0.9039	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			63.68920	54.158	18.38	0.0961	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,323.08120	1,406.016	18.26	0.8970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			69.08120	58.516	18.26	0.1030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,314.20640	1,396.948	18.24	0.8955	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			70.20640	59.448	18.24	0.1045	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,005.41550	1,078.953	18.30	0.8149	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			141.41550	121.453	18.30	0.1851	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			777.33740	840.756	18.35	0.7263	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			233.33740	203.256	18.35	0.2737	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,305.62290	1,388.171	18.24	0.8938	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			71.62290	60.671	18.24	0.1062	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,098.86080	1,175.667	18.28	0.8434	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			114.86080	98.167	18.28	0.1566	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			456.00420	495.841	18.95	0.5288	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			512.00420	458.341	18.95	0.4712	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			990.24000	1,063.202	18.30	0.8098	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			146.24000	125.702	18.30	0.1902	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			930.72450	1,001.303	18.32	0.7890	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			166.72450	143.803	18.32	0.2110	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			408.04670	443.096	19.12	0.4893	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			584.04670	525.596	19.12	0.5107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			655.24920	711.209	18.52	0.6626	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			311.24920	273.709	18.52	0.3374	273,708.70	1,000	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			500.19320	544.478	18.84	0.5623	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			456.19320	406.978	18.84	0.4377	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			312.98170	339.712	19.61	0.4026	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			768.98170	702.212	19.61	0.5974	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			447.69160	486.520	18.97	0.5221	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			523.69160	469.020	18.97	0.4779	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			415.72230	451.417	19.09	0.4958	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			571.72230	513.917	19.09	0.5042	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			173.99600	187.635	20.65	0.2514	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,229.99600	1,150.135	20.65	0.7486	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			393.06290	426.844	19.19	0.4764	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			609.06290	549.344	19.19	0.5236	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			361.10740	392.129	19.35	0.4480	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			667.10740	604.629	19.35	0.5520	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			116.37280	124.925	21.33	0.1786	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,572.37280	1,487.425	21.33	0.8214	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			233.93710	253.291	20.13	0.3206	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			989.93710	915.791	20.13	0.6794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			192.18090	207.507	20.48	0.2731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,148.18090	1,070.007	20.48	0.7269	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			80.90190	86.395	21.93	0.1297	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,896.90190	1,808.895	21.93	0.8703	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			157.39080	169.563	20.82	0.2312	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,313.39080	1,232.063	20.82	0.7688	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			133.99590	144.101	21.09	0.2017	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,449.99590	1,366.601	21.09	0.7983	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			60.66480	64.545	22.37	0.1003	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,156.66480	2,067.045	22.37	0.8997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			112.90910	121.158	21.38	0.1740	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,598.90910	1,513.658	21.38	0.8260	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			88.68870	94.828	21.79	0.1407	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,814.68870	1,727.328	21.79	0.8593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			48.44140	51.377	22.71	0.0818	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,364.44140	2,273.877	22.71	0.9182	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			78.44090	83.735	21.98	0.1262	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,924.44090	1,836.235	21.98	0.8738	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			69.33000	73.894	22.17	0.1131	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,035.33000	1,946.394	22.17	0.8869	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			20.91540	21.889	24.01	0.0374	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,176.91540	3,084.389	24.01	0.9626	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			59.43340	63.217	22.40	0.0985	316,086.50	5,000	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,175.43340	2,085.717	22.40	0.9015	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			57.04690	60.644	22.46	0.0949	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,213.04690	2,123.144	22.46	0.9051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			2.02840	2.061	25.01	0.0043	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,008.02840	4,914.561	25.01	0.9957	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	19/09/2016	Foreign Exchange Option	17.00	Call		42.01390	44.467	22.93	0.0718	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,498.01390	2,406.967	22.93	0.9282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		25.45560	26.729	23.70	0.0451	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,981.45560	2,889.229	23.70	0.9549	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		458.19740	495.397	19.10	0.5081	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		581.49740	525.297	19.10	0.4919	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,185.98650	1,264.791	18.31	0.8473	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		116.48650	101.791	18.31	0.1527	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		17.04330	17.525	24.38	0.0288	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,697.54330	3,604.525	24.38	0.9712	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		13.96590	14.390	24.40	0.0242	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,854.46590	3,761.390	24.40	0.9758	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,774.47850	2,868.196	20.93	0.9895	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		4.97850	5.196	20.93	0.0105	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		279.85740	300.844	20.18	0.3439	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,004.65740	932.244	20.18	0.6561	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		246.63160	260.774	20.75	0.2862	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,321.83160	1,242.474	20.75	0.7138	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		34.86860	35.438	25.87	0.0444	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,235.16860	4,142.438	25.87	0.9556	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,857.12980	2,950.751	19.34	0.9861	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.42980	7.751	19.34	0.0139	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,304.86380	1,382.380	18.29	0.8282	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		155.16380	139.380	18.29	0.1718	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		36.30160	36.857	25.70	0.0462	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,156.60160	4,063.857	25.70	0.9538	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		210.76050	220.050	21.40	0.2340	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,698.16050	1,614.150	21.40	0.7660	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,510.17050	1,593.559	18.31	0.8714	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		107.57050	97.659	18.31	0.1286	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		457.92720	486.376	19.71	0.4422	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		865.32720	800.476	19.71	0.5578	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		217.92030	226.670	21.58	0.2292	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,833.32030	1,748.670	21.58	0.7708	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		209.33930	217.612	21.67	0.2214	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,884.73930	1,799.612	21.67	0.7786	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		540.15260	571.767	19.50	0.4802	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		805.55260	743.767	19.50	0.5198	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,583.74360	1,663.672	18.09	0.8617	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		130.04360	116.472	18.09	0.1383	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		385.18000	403.122	20.48	0.3552	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,271.48000	1,195.922	20.48	0.6448	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		149.16530	153.369	22.64	0.1570	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,525.46530	2,436.169	22.64	0.8430	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		55.85580	56.500	26.39	0.0582	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,710.15580	4,617.200	26.39	0.9418	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,958.35080	3,049.628	18.02	0.9832	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.65080	10.328	18.02	0.0168	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,440.85190	1,513.806	18.16	0.8167	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			195.15190	174.507	18.16	0.1833	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,213.78110	2,297.311	17.42	0.9334	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			61.48110	51.411	17.42	0.0666	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,204.83970	2,288.251	17.43	0.9324	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			62.53970	52.351	17.43	0.0676	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,195.91210	2,279.204	17.44	0.9314	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			63.61210	53.304	17.44	0.0686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,687.61130	1,762.901	18.13	0.8451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			170.81130	152.401	18.13	0.1549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,679.88460	1,754.895	18.14	0.8435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			173.08460	154.395	18.14	0.1565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,672.05340	1,746.868	18.14	0.8419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,133.54220	12,039.812	26.46	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,018.42340	3,112.747	17.49	0.9812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.62340	12.247	17.49	0.0188	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,920.12600	2,002.771	17.97	0.8868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			113.32600	102.271	17.97	0.1132	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,516.64540	6,422.755	26.46	0.9749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,742.20930	1,819.451	18.09	0.8558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			155.40930	138.951	18.09	0.1442	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			6.90030	6.697	26.46	0.0082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,210.10030	8,116.197	26.46	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.34220	0.312	26.46	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,124.10380	6,030.292	26.46	0.9679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			28.85300	28.717	26.46	0.0302	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,222.05300	6,128.217	26.46	0.9698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			24.44350	24.262	26.46	0.0260	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,457.64350	6,363.762	26.46	0.9740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			23.44540	23.255	26.46	0.0251	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,539.59370	5,446.021	26.46	0.9539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			44.56670	44.661	26.46	0.0445	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,597.76670	5,504.161	26.46	0.9555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			33.09150	33.008	26.46	0.0342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,026.29150	5,932.508	26.46	0.9658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			30.90380	30.792	26.46	0.0321	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,201.72320	5,108.386	26.46	0.9434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			53.70890	53.974	26.46	0.0525	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,326.90890	5,233.474	26.46	0.9475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			50.93250	51.143	26.46	0.0501	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,404.13250	5,310.643	26.46	0.9499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			46.39370	46.521	26.46	0.0461	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,962.12820	4,869.018	26.46	0.9347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			66.71910	67.259	26.46	0.0635	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,009.91910	4,916.759	26.46	0.9365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			64.15490	64.638	26.46	0.0614	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,067.35490	4,974.138	26.46	0.9386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			58.52320	58.886	26.46	0.0566	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,292.51870	4,200.221	25.93	0.9090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			94.85510	96.126	26.25	0.0866	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,438.05510	4,345.626	26.25	0.9134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			92.06670	93.235	26.46	0.0839	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,535.26670	4,442.735	26.46	0.9161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			68.92820	69.518	26.46	0.0653	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,762.32360	3,670.662	24.76	0.8898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			102.82500	104.334	25.70	0.0944	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,186.02500	4,093.834	25.70	0.9056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			99.94210	101.363	25.89	0.0916	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,273.14210	4,180.863	25.89	0.9084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			99.31870	100.721	25.93	0.0910	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,428.43940	3,337.349	24.02	0.8745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			134.23060	136.804	24.06	0.1246	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,447.43060	3,356.304	24.06	0.8754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			120.80830	122.905	24.68	0.1118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,724.00830	3,632.405	24.68	0.8882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			119.12360	121.162	24.76	0.1102	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,333.66420	3,242.767	23.81	0.8695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			138.86430	141.608	23.87	0.1290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,362.06430	3,271.108	23.87	0.8710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			137.29380	139.979	23.93	0.1275	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,390.49380	3,299.479	23.93	0.8725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			135.23940	137.849	24.02	0.1255	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,878.89900	2,789.289	22.97	0.8386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			162.36840	165.997	23.16	0.1503	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,015.56840	2,925.497	23.16	0.8497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			159.84250	163.384	23.20	0.1482	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,043.04250	2,952.884	23.20	0.8518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			140.46420	143.267	23.81	0.1305	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,389.22520	2,301.867	22.26	0.7904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			230.94770	237.091	22.31	0.2057	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,424.14770	2,336.591	22.31	0.7943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			176.62890	180.752	22.95	0.1622	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,869.82890	2,780.252	22.95	0.8378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			175.69900	179.789	22.97	0.1614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,276.58000	2,189.907	22.09	0.7770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			242.54420	249.141	22.20	0.2147	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,345.74420	2,258.641	22.20	0.7853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			237.31480	243.705	22.25	0.2106	24,370.49	100	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,380.51480	2,293.205	22.25	0.7894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			236.02520	242.367	22.26	0.2096	1,211,836.50	5,000	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,156.81680	2,070.960	21.91	0.7617	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			263.29040	270.715	22.00	0.2305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,216.49040	2,130.215	22.00	0.7695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			261.85120	269.215	22.02	0.2294	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,225.05120	2,138.715	22.02	0.7706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			253.38000	260.407	22.09	0.2230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,972.16780	1,887.774	21.63	0.7357	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			298.86950	307.756	21.71	0.2570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,022.06950	1,937.256	21.71	0.7430	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			295.58220	304.331	21.73	0.2546	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,038.78220	1,953.831	21.73	0.7454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			273.61680	281.460	21.91	0.2383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,751.09490	1,669.102	21.26	0.7005	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			337.67610	348.207	21.42	0.2849	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,840.87610	1,757.707	21.42	0.7151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			321.19870	331.025	21.54	0.2731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,914.39870	1,830.525	21.54	0.7269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			308.96780	318.274	21.63	0.2643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,474.40640	1,396.821	20.72	0.6493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			428.89600	444.875	20.73	0.3492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,482.09600	1,404.375	20.73	0.6508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			397.95150	412.062	20.95	0.3279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,591.15150	1,511.562	20.95	0.6721	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			357.89490	369.602	21.26	0.2995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,345.74280	1,270.651	20.46	0.6218	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			442.94570	459.771	20.64	0.3586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,436.14570	1,359.271	20.64	0.6414	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			440.57140	457.253	20.66	0.3570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,443.77140	1,366.753	20.66	0.6430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			431.20640	447.321	20.72	0.3507	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,144.11640	1,073.784	20.05	0.5726	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			521.22220	542.774	20.19	0.4093	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,214.42220	1,142.274	20.19	0.5907	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			501.51830	521.866	20.29	0.3969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,264.71830	1,191.366	20.29	0.6031	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			472.54280	491.151	20.46	0.3782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			880.47370	818.272	19.51	0.4949	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			615.43060	642.693	19.78	0.4653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,008.63060	942.193	19.78	0.5347	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			612.03300	639.096	19.80	0.4633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,015.23300	948.596	19.80	0.5367	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			550.91640	574.284	20.05	0.4274	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			760.23970	703.564	19.26	0.4535	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			722.15630	755.659	19.39	0.5235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			825.35630	765.159	19.39	0.4765	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			694.88620	726.822	19.48	0.5091	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			868.08620	806.322	19.48	0.4909	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			687.27370	718.772	19.51	0.5051	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			597.90990	549.408	18.93	0.3895	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			842.61520	884.224	19.08	0.5826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			665.81520	613.724	19.08	0.4174	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			810.73970	850.439	19.15	0.5676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			703.93970	649.939	19.15	0.4324	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			767.03970	804.064	19.26	0.5465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			469.27530	428.347	18.63	0.3315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			1,007.78520	1,058.588	18.71	0.6535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			500.98520	458.088	18.71	0.3465	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			929.61020	976.202	18.88	0.6212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			572.81020	525.702	18.88	0.3788	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			904.70990	949.908	18.93	0.6105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			275.47140	248.145	18.30	0.2248	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,181.41610	1,240.509	18.42	0.7169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			374.61610	340.009	18.42	0.2831	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,062.84090	1,116.454	18.60	0.6749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			456.04090	415.954	18.60	0.3251	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,046.07530	1,098.847	18.63	0.6685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			175.25340	156.368	18.14	0.1581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,640.92130	1,714.937	18.16	0.8356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			184.12130	164.437	18.16	0.1644	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,526.98640	1,597.863	18.22	0.8108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			220.18640	197.363	18.22	0.1892	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,382.27140	1,448.645	18.30	0.7752	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			0.00000	451.179	21.10	0.3306	902,358.00	2,000	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			0.00000	1,647.679	21.10	0.6694	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			0.00000	1,371.438	18.36	0.7285	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			0.00000	347.938	18.36	0.2715	695,876.80	2,000	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,523.02130	4,431.178	25.25	0.8627	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			487.23000	498.887	21.67	0.3156	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,184.83000	2,100.987	21.67	0.6844	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			441.11510	451.140	21.98	0.2899	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,388.71510	2,303.240	21.98	0.7101	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			83.07300	83.957	26.14	0.0646	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,450.67300	6,356.057	26.14	0.9354	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			252.89010	258.073	23.64	0.1780	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,640.49010	3,550.173	23.64	0.8220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			215.81530	219.980	24.60	0.1519	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,163.41530	4,072.080	24.60	0.8481	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			901.13800	932.644	19.70	0.5186	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,078.73800	1,014.744	19.70	0.4814	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			860.73720	890.311	19.84	0.5012	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,148.33720	1,082.411	19.84	0.4988	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			857.15960	886.556	19.85	0.4997	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	15.35	Put			1,154.75960	1,088.656	19.85	0.5003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			728.95180	752.076	20.33	0.4411	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,416.55180	1,344.176	20.33	0.5589	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			253.64120	258.847	23.63	0.1785	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,631.24120	3,540.947	23.63	0.8215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			853.59240	882.822	19.86	0.4981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,161.19240	1,094.922	19.86	0.5019	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			741.12010	764.848	20.28	0.4469	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,388.72010	1,316.948	20.28	0.5531	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			195.42130	199.078	25.25	0.1373	0.00	0	3,200
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			0.00000	1,708.703	18.44	0.7367	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			0.00000	421.903	18.44	0.2633	421,903.20	1,000	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.00000	523.864	21.85	0.3116	523,864.40	1,000	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			0.00000	2,307.064	21.85	0.6884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,116.14920	1,147.517	19.90	0.5280	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,292.14920	1,225.017	19.90	0.4720	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,112.46860	1,143.675	19.91	0.5266	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,298.46860	1,231.175	19.91	0.4734	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			493.47700	501.088	22.89	0.2678	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			214.70480	194.534	17.56	0.1358	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,374.33510	1,415.453	19.14	0.6139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			920.33510	862.953	19.14	0.3861	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,279.54980	1,212.735	19.87	0.4694	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			339.69560	343.962	25.02	0.1873	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,705.69560	4,611.462	25.02	0.8127	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,024.63460	1,051.977	20.19	0.4947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,460.63460	1,389.477	20.19	0.5053	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,558.70480	2,637.034	17.56	0.8642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,299.47700	3,208.588	22.89	0.7322	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			427.95920	434.150	23.44	0.2358	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,733.95920	3,641.650	23.44	0.7642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,119.84290	1,151.372	19.88	0.5293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,285.84290	1,218.872	19.88	0.4707	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,123.54980	1,155.235	19.87	0.5306	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			0.00000	2,037.191	18.47	0.7479	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			0.00000	474.891	18.47	0.2521	474,890.80	1,000	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.00000	595.696	22.90	0.2976	595,695.50	1,000	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			0.00000	3,063.395	22.90	0.7024	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,743.58690	2,649.857	21.95	0.6360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			804.62630	818.706	21.93	0.3656	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,727.72630	2,634.106	21.93	0.6344	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			802.55010	816.575	21.94	0.3648	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,735.65010	2,641.975	21.94	0.6352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			800.48690	814.457	21.95	0.3640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			973.22270	987.903	21.77	0.3952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,777.82270	2,684.203	21.77	0.6048	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			970.96240	985.561	21.78	0.3944	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,785.56240	2,691.861	21.78	0.6056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			968.71590	983.226	21.79	0.3936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,793.31590	2,699.526	21.79	0.6064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,331.75830	1,360.475	20.67	0.5079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,846.35830	1,766.775	20.67	0.4921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,069.02010	1,082.202	21.87	0.3997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,035.22010	2,939.302	21.87	0.6003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,066.78860	1,079.901	21.87	0.3990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,042.98860	2,947.002	21.87	0.6010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,064.56320	1,077.607	21.88	0.3983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,050.76320	2,954.707	21.88	0.6017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,156.17490	1,167.842	21.93	0.4033	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,283.87490	3,185.842	21.93	0.5967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,153.97140	1,165.565	21.94	0.4026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,291.67140	3,193.565	21.94	0.5974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,151.76520	1,163.294	21.95	0.4020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,299.46520	3,201.293	21.95	0.5980	0.00	0	0
Total \$ / R Option												8,895,569.45	32,300	1,544,026
Total \$ / R												706,728,164.65	79,448	2,494,424
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.63750		14.54400			0.0000	117,100.00	8	825
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.90050		14.80680			0.0000	0.00	0	77
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.14790		15.05240			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.44250		15.34400			0.0000	0.00	0	0
Total \$ / R MAXI Future												117,100.00	8	955
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			30,999.07820	33,644.991	19.63	0.3996	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			77,599.07820	70,894.991	19.63	0.6004	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			31,599.89380	34,300.280	19.59	0.4055	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			76,199.89380	69,550.280	19.59	0.5945	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			31,298.16920	33,971.230	19.61	0.4026	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			76,898.16920	70,221.230	19.61	0.5974	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			69,131.43660	72,292.411	19.50	0.5071	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			87,451.43660	81,242.411	19.50	0.4929	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			68,753.17270	71,892.095	19.51	0.5051	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			88,073.17270	81,842.095	19.51	0.4949	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			68,376.88910	71,494.227	19.53	0.5030	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			88,696.88910	82,444.227	19.53	0.4970	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			238,871.51140	230,324.024	21.98	0.7101	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			43,932.44740	44,930.015	21.99	0.2889	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			239,692.44740	231,140.015	21.99	0.7111	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			44,290.96590	45,298.871	21.97	0.2909	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			238,050.96590	229,508.871	21.97	0.7091	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			44,111.51140	45,114.024	21.98	0.2899	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 MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call		84,606.55230	86,576.786	20.85	0.4252		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		187,206.55230	179,326.786	20.85	0.5748		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		84,336.89680	86,294.635	20.86	0.4241		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		187,936.89680	180,044.635	20.86	0.5759		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		84,068.24370	86,013.528	20.87	0.4230		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		188,668.24370	180,763.528	20.87	0.5770		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											117,100.00	8	955
£ / R	On 15/08/2016	Foreign Exchange Future			19.21360	19.04070			0.0000		0.00	0	131
£ / R	On 08/09/2016	Foreign Exchange Future			19.30970	19.13600			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			19.35380	19.18010			0.0000		15,289,502.00	790	64,905
£ / R	On 19/12/2016	Foreign Exchange Future			19.72820	19.55370			0.0000		2,071,461.00	105	1,000
£ / R	On 13/03/2017	Foreign Exchange Future			20.08550	19.90720			0.0000		0.00	0	976
£ / R	On 25/04/2017	Foreign Exchange Future			20.27270	20.09360			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			20.51310	20.33110			0.0000		0.00	0	9,525
£ / R	On 18/12/2017	Foreign Exchange Future			20.78670	20.59250			0.0000		0.00	0	520
Total £ / R Future											17,360,963.00	895	77,130
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Call		52.47120	70.711	17.56	0.1400		0.00	0	0
£ / R	On 15/08/2016	Foreign Exchange Option	20.37	Put		1,381.77120	1,227.111	17.56	0.8600		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		17.53100	23.624	20.08	0.0394		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		3,151.53100	2,983.924	20.08	0.9606		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		3.80340	4.172	28.80	0.0061		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		6,717.80340	6,544.472	28.80	0.9939		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call		40.54690	58.596	17.61	0.0956		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put		2,104.54690	1,948.896	17.61	0.9044		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call		17.75860	23.977	20.03	0.0400		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put		3,131.75860	2,964.277	20.03	0.9600		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		17.64400	23.799	20.06	0.0397		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		3,141.64400	2,974.100	20.06	0.9603		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Call		699.62000	809.194	16.79	0.6419		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Put		419.52000	355.394	16.79	0.3581		0.00	0	15,000
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call		308.47840	369.625	17.10	0.3850		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put		958.37840	845.825	17.10	0.6150		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call		154.55350	190.839	17.49	0.2324		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put		3,837.89830	3,665.613	20.74	0.9701		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Call		17.95140	19.378	20.78	0.0298		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.01	Put		3,847.85140	3,675.578	20.78	0.9702		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put		2,761.06750	2,595.818	19.08	0.9278		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call		25.79140	29.404	19.99	0.0443		0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Put		3,345.69140	3,175.605	19.99	0.9557		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call		9.21410	11.527	27.71	0.0146		0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Put		6,129.11410	5,957.727	27.71	0.9854		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Call		17.99830	19.413	20.74	0.0299		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	19/09/2016	Foreign Exchange Option	20.51	Put			1,484.45350	1,347.039	17.49	0.7676	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			18.11690	19.564	20.73	0.0301	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,828.01690	3,655.764	20.73	0.9699	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			15.75030	17.820	22.95	0.0254	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,435.65030	4,264.020	22.95	0.9746	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			41.16750	49.618	19.08	0.0722	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			169.09480	191.329	19.33	0.1542	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,265.39480	3,113.129	19.33	0.8458	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			15.29130	13.358	20.95	0.0145	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,401.59130	7,225.158	20.95	0.9855	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			171.08570	193.530	19.32	0.1557	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			398.68750	350.311	16.99	0.2505	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,593.16470	3,437.457	19.52	0.8707	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			66.23190	68.780	20.38	0.0628	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			4,972.53190	4,800.580	20.38	0.9372	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,555.63280	2,712.580	17.54	0.8994	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			131.93280	114.380	17.54	0.1006	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,542.38750	1,668.510	16.99	0.7495	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,247.38570	3,095.330	19.32	0.8443	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			170.08890	192.427	19.33	0.1549	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,256.38890	3,104.227	19.33	0.8451	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			344.07560	383.226	18.65	0.2732	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,200.37560	2,065.026	18.65	0.7268	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			136.86470	155.656	19.52	0.1293	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			269.76130	291.432	20.27	0.1754	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,122.56130	3,965.932	20.27	0.8246	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			271.82240	293.640	20.26	0.1765	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,104.62240	3,948.140	20.26	0.8235	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			270.78780	292.536	20.26	0.1760	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,113.58780	3,957.036	20.26	0.8240	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			356.92310	379.518	20.44	0.2011	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,243.32310	4,086.818	20.44	0.7989	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			3,708.90000	3,526.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,688.90000	3,506.900		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			3,698.90000	3,516.900		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			708.42440	735.020	20.96	0.2625	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,275.92440	5,108.320	20.96	0.7375	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			710.56170	737.214	20.94	0.2633	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,258.06170	5,090.514	20.94	0.7367	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			709.49160	736.119	20.95	0.2629	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,266.99160	5,099.419	20.95	0.7371	0.00	0	0
Total £ / R Option												0.00	0	67,832

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												17,360,963.00	895	144,962
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14065		0.13944			0.0000	0.00	0	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14371		0.14248			0.0000	0.00	0	6,275
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14667		0.14541			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15021		0.14891			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,734
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,945.14560	3,066.125	21.14	0.9969	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.64560	1.225	21.14	0.0031	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,956.79880	2,074.399	18.63	0.9780	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			13.29880	9.499	18.63	0.0220	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,059.88560	1,153.694	18.25	0.8506	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			116.38560	88.794	18.25	0.1494	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,752.00000	26,629.100	28.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,752.00000	27,629.100	28.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,752.00000	28,629.100	28.46	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,217.48770	1,266.197	19.17	0.6464	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			676.18770	599.497	19.17	0.3536	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			814.11670	839.470	20.68	0.4805	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,272.81670	1,172.770	20.68	0.5195	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			554.21300	564.584	22.20	0.3483	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,012.91300	1,897.884	22.20	0.6517	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,184.61950	1,214.404	20.83	0.5429	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,293.31950	1,193.004	20.83	0.4571	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			871.56730	884.053	22.05	0.4248	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,980.26730	1,862.653	22.05	0.5752	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			656.13880	659.083	23.35	0.3317	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,764.83880	2,637.683	23.35	0.6683	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,734
€ / R	On	13/07/2016	Foreign Exchange Future			15.93630		15.89840			0.0000	2,167,336.80	136	0
€ / R	On	29/07/2016	Foreign Exchange Future			16.10000		15.94980			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			16.16640		16.01620			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.29880		16.14740			0.0000	2,738,198.40	168	42,078
€ / R	On	30/09/2016	Foreign Exchange Future			16.34110		16.18970			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.65150		16.49840			0.0000	0.00	0	17,915
€ / R	On	13/03/2017	Foreign Exchange Future			16.99020		16.83400			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.39530		17.23500			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.57230		17.39840			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												4,905,535.20	304	142,386
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Call			0.17980	0.000	14.78	0.0000	0.00	0	0
€ / R	On	13/07/2016	Foreign Exchange Option	16.88	Put			981.77980	943.700	14.78	1.0000	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call			42.57220	50.687	17.93	0.1617	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put			812.77220	670.687	17.93	0.8383	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			110.53040	130.629	18.50	0.2502	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			904.33040	774.229	18.50	0.7498	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,086.04120	957.191	18.67	0.6852	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			95.91250	70.519	17.33	0.1149	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,294.97850	1,420.634	17.33	0.8834	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			97.57850	71.834	17.33	0.1166	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,286.66490	1,411.968	17.33	0.8816	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			99.26490	73.168	17.33	0.1184	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			233.44120	255.990	18.67	0.3148	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,303.31250	1,429.319	17.33	0.8851	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			289.61800	316.750	18.80	0.3465	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,079.91800	955.649	18.80	0.6535	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,128.54140	1,015.927	18.75	0.5420	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			859.27130	921.864	18.16	0.5741	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			660.96210	704.448	18.64	0.4765	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,062.56210	952.948	18.64	0.5235	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,121.86700	1,009.545	18.74	0.5402	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			56.54700	58.624	24.63	0.0543	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,458.14700	5,307.124	24.63	0.9457	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			626.94140	667.427	18.75	0.4580	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			623.63250	663.827	18.76	0.4562	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,135.23250	1,022.327	18.76	0.5438	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			91.50620	94.221	23.29	0.0853	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,393.10620	4,242.721	23.29	0.9147	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			630.26700	671.045	18.74	0.4598	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			760.87130	670.364	18.16	0.4259	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,376.76140	2,238.545	20.44	0.6896	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			504.49860	522.754	20.42	0.3124	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,360.49860	2,222.554	20.42	0.6876	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			502.62840	520.748	20.43	0.3114	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,368.62840	2,230.548	20.43	0.6886	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			500.76140	518.745	20.44	0.3104	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			700.60460	718.720	20.54	0.3453	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,665.60460	2,523.420	20.54	0.6547	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			704.64870	723.047	20.52	0.3470	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,649.64870	2,507.747	20.52	0.6530	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			702.62310	720.877	20.53	0.3462	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,657.62310	2,515.577	20.53	0.6538	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			871.46520	889.637	20.83	0.3673	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,943.06520	2,787.337	20.83	0.6327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			869.36460	887.424	20.84	0.3665	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,950.96460	2,795.123	20.84	0.6335	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			873.56520	891.857	20.83	0.3680	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,935.16520	2,779.557	20.83	0.6320	0.00	0	0
Total € / R Option												0.00	0	6,622
Total € / R												4,905,535.20	304	149,008
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			11.13500		11.06330			0.0000	812,855.00	73	6,737
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			11.30100		11.22900			0.0000	0.00	0	381
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			11.45930		11.38580			0.0000	0.00	0	2,930
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			11.64830		11.57330			0.0000	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			11.70280		11.62110			0.0000	0.00	0	0
Total AUS\$ / R Future												812,855.00	73	10,048
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			24.96450	19.424	13.74	0.0657	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			879.13240	945.156	13.74	0.9322	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			25.83240	20.156	13.74	0.0678	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			897.42130	963.714	13.74	0.9364	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			24.12130	18.714	13.74	0.0636	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			888.26450	954.424	13.74	0.9343	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			733.53330	786.363	13.59	0.7535	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			174.53330	155.363	13.59	0.2465	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			726.34000	778.910	13.58	0.7503	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			177.34000	157.910	13.58	0.2497	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			740.76010	793.847	13.60	0.7566	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			171.76010	152.847	13.60	0.2434	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			341.15620	358.168	14.98	0.3890	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			905.35620	848.869	14.98	0.6110	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			338.37260	355.194	14.99	0.3865	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			912.57260	855.894	14.99	0.6135	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			343.96200	361.166	14.97	0.3915	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			898.16200	841.866	14.97	0.6085	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			980.65230	925.644	15.48	0.5603	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			500.81500	520.627	15.49	0.4376	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			987.51500	932.327	15.49	0.5624	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			497.70130	517.334	15.51	0.4355	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			994.40130	939.034	15.51	0.5645	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			503.95230	523.944	15.48	0.4397	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			592.18350	611.647	15.93	0.4447	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,141.08350	1,078.847	15.93	0.5553	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			589.02050	608.310	15.94	0.4429	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,147.92050	1,085.510	15.94	0.5571	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			585.86910	604.991	15.95	0.4411	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,154.76910	1,092.191	15.95	0.5589	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												812,855.00	73	10,048
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.27010		11.15340			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.47370		11.35640			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.66720		11.54790			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			34.22750	41.478	17.04	0.1074	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,260.82750	1,151.378	17.04	0.8926	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			33.61130	40.716	17.06	0.1057	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,270.21130	1,160.616	17.06	0.8943	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			33.00630	39.967	17.08	0.1039	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,279.60630	1,169.867	17.08	0.8961	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			147.08760	163.853	16.91	0.2317	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,320.68760	1,220.153	16.91	0.7683	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			149.93650	167.038	16.88	0.2356	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,303.53650	1,203.338	16.88	0.7644	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			148.50480	165.436	16.89	0.2336	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,312.10480	1,211.736	16.89	0.7664	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			252.40250	274.213	17.07	0.2891	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,434.50250	1,337.013	17.07	0.7109	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			250.67300	272.329	17.09	0.2874	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,442.77300	1,345.129	17.09	0.7126	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			248.95980	270.460	17.11	0.2857	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,451.05980	1,353.260	17.11	0.7143	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			14.93090		14.77580			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.27920		15.12320			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.61100		15.45270			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,340
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			66.09260	84.085	20.92	0.1295	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,890.29260	1,753.185	20.92	0.8705	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			65.48640	83.229	20.94	0.1284	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,899.68640	1,762.329	20.94	0.8716	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			64.88550	82.384	20.96	0.1272	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,909.08550	1,771.484	20.96	0.8728	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			313.76130	350.861	21.07	0.2844	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,890.56130	1,771.661	21.07	0.7156	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			317.20410	354.631	21.04	0.2870	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,874.00410	1,755.431	21.04	0.7130	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			315.47760	352.739	21.06	0.2857	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,882.27760	1,763.539	21.06	0.7143	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			514.94700	554.749	21.45	0.3361	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,132.24700	2,013.749	21.45	0.6639	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			518.93350	559.054	21.42	0.3383	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,116.23350	1,998.054	21.42	0.6617	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			516.93800	556.899	21.44	0.3372	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,124.23800	2,005.899	21.44	0.6628	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,340
CNH / R	On	19/09/2016	Foreign Exchange Future			2.17880		2.16380			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.20780		2.19240			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.23340		2.21810			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			60.03130	64.424	18.97	0.0819	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,922.03130	2,776.424	18.97	0.9181	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			55.11090	59.030	19.06	0.0758	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,017.11090	2,871.030	19.06	0.9242	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			50.59770	54.090	19.16	0.0701	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,112.59770	2,966.090	19.16	0.9299	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,030.96210	2,887.956	18.24	0.8083	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			280.86990	293.329	18.09	0.2084	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,856.86990	2,715.329	18.09	0.7916	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			267.59360	279.299	18.17	0.1999	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,943.59360	2,801.299	18.17	0.8001	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			254.96210	265.956	18.24	0.1917	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,142.29130	3,010.373	19.03	0.7246	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			505.87690	526.084	19.10	0.2676	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,224.87690	3,092.084	19.10	0.7324	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			489.07750	508.437	19.17	0.2601	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,308.07750	3,174.437	19.17	0.7399	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			523.29130	544.373	19.03	0.2754	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.19240		2.17050			0.0000	0.00	0	204
DKK / R	On	19/12/2016	Foreign Exchange Future			2.24060		2.21850			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	204
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			112.90140	130.391	18.51	0.1491	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
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,307.90140	2,106.391	18.51	0.8509	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			102.56310	117.492	18.49	0.1371	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,397.56310	2,193.492	18.49	0.8629	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			93.07290	105.675	18.48	0.1258	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,488.07290	2,281.675	18.48	0.8742	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			344.60460	376.738	19.18	0.2398	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,859.60460	2,670.738	19.18	0.7602	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			329.63630	360.302	19.25	0.2310	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,944.63630	2,754.302	19.25	0.7690	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			315.32990	344.592	19.33	0.2225	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,030.32990	2,838.592	19.33	0.7775	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	204
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.88850		1.87620			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.92350		1.91110			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.95540		1.94290			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			92.04350	98.662	21.75	0.1181	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,530.04350	2,413.662	21.75	0.8819	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			84.99850	90.960	21.88	0.1099	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,622.99850	2,505.960	21.88	0.8901	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			78.50870	83.869	22.00	0.1022	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,716.50870	2,598.869	22.00	0.8978	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			389.50320	404.904	21.16	0.2655	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,478.50320	2,369.904	21.16	0.7345	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			373.33000	387.984	21.28	0.2560	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,562.33000	2,452.984	21.28	0.7440	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			357.89750	371.840	21.40	0.2468	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,646.89750	2,536.840	21.40	0.7532	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			641.32200	661.195	20.95	0.3292	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,612.32200	2,507.195	20.95	0.6708	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			621.59580	640.696	21.06	0.3205	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,692.59580	2,586.695	21.06	0.6795	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			602.58080	620.939	21.17	0.3121	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,773.58080	2,666.939	21.17	0.6879	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14290		0.14200			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14230		0.14140			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14180		0.14100			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future									0.00	0	1,266
Total KES / R									0.00	0	1,266
NGN / R On 19/09/2016 Foreign Exchange Future			0.05080		0.05040			0.0000	0.00	0	0
NGN / R On 19/12/2016 Foreign Exchange Future			0.05030		0.05000			0.0000	0.00	0	0
NGN / R On 13/03/2017 Foreign Exchange Future			0.04970		0.04960			0.0000	0.00	0	0
Total NGN / R Future									0.00	0	0
Total NGN / R									0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Future			10.63690		10.55520			0.0000	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Future			10.78190		10.69960			0.0000	0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Future			10.92060		10.83690			0.0000	0.00	0	0
Total NZ\$ / R Future									0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Call		1,112.96080	1,190.987	16.32	0.9554		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Put		17.76080	14.087	16.32	0.0446		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Call		1,103.37580	1,181.292	16.27	0.9544		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Put		18.17580	14.392	16.27	0.0456		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Call		1,093.80000	1,171.604	16.22	0.9535		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Put		18.60000	14.703	16.22	0.0465		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Call		366.74740	397.468	15.13	0.4948		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Put		517.14740	465.568	15.13	0.5052		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Call		362.97740	393.358	15.14	0.4911		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Put		523.37740	471.458	15.14	0.5089		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Call		359.24200	389.285	15.16	0.4875		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Put		529.64200	477.385	15.16	0.5125		0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.10	Call		459.34970	485.236	15.93	0.4759		0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.10	Put		722.44970	664.636	15.93	0.5241		0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.11	Call		455.81860	481.452	15.94	0.4732		0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.11	Put		728.91860	670.851	15.94	0.5268		0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.09	Call		462.90630	489.051	15.92	0.4786		0.00	0	0
NZ\$ / R On 13/03/2017 Foreign Exchange Option	11.09	Put		716.00630	658.451	15.92	0.5214		0.00	0	0
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Future			1.35900		1.35010			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.37170		1.36290			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.38390		1.37510			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Call		0.00000	0.000			0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Put		699.00000	610.000			1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			499.00000	410.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			599.00000	510.000		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			471.00000	383.000		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			571.00000	483.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			371.00000	283.000		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			449.00000	361.000		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			549.00000	461.000		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			649.00000	561.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11350		1.11020			0.0000	0.00	0	13,073
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11750		1.11420			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12160		1.11840			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,073
Total QUANTO € / \$												0.00	0	13,073
RAIN	On	19/09/2016	Foreign Exchange Future			25,455.31000		25,249.81000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,931.37000		25,723.33000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.86250		10.78520			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.05120		10.97350			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			69.27130	76.932	16.76	0.1852	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			904.07130	834.432	16.76	0.8148	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			67.99750	75.492	16.78	0.1823	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			912.79750	842.992	16.78	0.8177	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			66.74570	74.076	16.79	0.1794	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			921.54570	851.576	16.79	0.8206	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			201.52670	212.737	16.75	0.2928	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,038.02670	971.537	16.75	0.7072	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			199.51400	210.597	16.77	0.2904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,046.01400	979.397	16.77	0.7096	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			197.52120	208.475	16.79	0.2880	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,054.02120	987.275	16.79	0.7120	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.96640		4.94840			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.96180		4.94620			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			25.99280	27.600	14.17	0.1738	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			347.59280	331.200	14.17	0.8262	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			28.97090	30.828	14.16	0.1899	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			330.57090	314.428	14.16	0.8101	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			27.44730	29.177	14.17	0.1817	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			339.04730	322.777	14.17	0.8183	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			70.17600	71.383	14.28	0.2636	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			413.97600	399.583	14.28	0.7364	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			68.26940	69.410	14.31	0.2576	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			422.06940	407.610	14.31	0.7424	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			66.41380	67.489	14.34	0.2517	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			430.21380	415.689	14.34	0.7483	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.33550		1.32470			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.28600		1.26250			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.23830		1.21770			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												721 029 048.40	48,428	1,210,534
Total Options												8 895 569.45	32,300	1,618,480
Grand Total:												729,924,617.85	80,728	2,829,014