



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: 14/07/2016

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			14.21750		14.45110			0.0000	0.00	0	0
\$ / R On 25/07/2016 Foreign Exchange Future			14.22920		14.47730			0.0000	0.00	0	0
\$ / R On 26/07/2016 Foreign Exchange Future			14.23200		14.48010			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.23480		14.48300			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.23760		14.48590			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.24040		14.48880			0.0000	0.00	0	1,541
\$ / R On 01/08/2016 Foreign Exchange Future			14.24890		14.49740			0.0000	0.00	0	0
\$ / R On 05/08/2016 Foreign Exchange Future			14.26020		14.50880			0.0000	0.00	0	1,713
\$ / R On 11/08/2016 Foreign Exchange Future			14.27710		14.52610			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			14.28840		14.53760			0.0000	142,884.00	10	2,056
\$ / R On 16/08/2016 Foreign Exchange Future			14.29120		14.54040			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			14.29410		14.54330			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			14.29690		14.54610			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			14.31090		14.56040			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.31930		14.56900			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.32780		14.57760			0.0000	0.00	0	3,367
\$ / R On 31/08/2016 Foreign Exchange Future			14.33340		14.58330			0.0000	0.00	0	13
\$ / R On 06/09/2016 Foreign Exchange Future			14.35020		14.60040			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.35580		14.60620			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.35860		14.60900			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.36990		14.62040			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			14.37550		14.62620			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.38670		14.63750			0.0000	855,188,608.10	59,443	637,298
\$ / R	On	27/09/2016	Foreign Exchange Future			14.40900		14.66010			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.41180		14.66300			0.0000	0.00	0	900
\$ / R	On	30/09/2016	Foreign Exchange Future			14.41740		14.66860			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future			14.45640		14.70830			0.0000	0.00	0	830
\$ / R	On	26/10/2016	Foreign Exchange Future			14.49050		14.74300			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			14.49340		14.74590			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			14.52500		14.77800			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.55370		14.80720			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.58530		14.83930			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.63120		14.88590			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.64560		14.90050			0.0000	78,266,086.40	5,344	117,006
\$ / R	On	13/01/2017	Foreign Exchange Future			14.71740		14.97350			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.88820		15.14790			0.0000	11,761,678.00	790	29,678
\$ / R	On	12/04/2017	Foreign Exchange Future			14.97510		15.23680			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.17730		15.44250			0.0000	0.00	0	155,289
\$ / R	On	12/07/2017	Foreign Exchange Future			15.24580		15.51230			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.28830		15.55460			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.32450		15.59370			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.36060		15.63290			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.39670		15.67200			0.0000	0.00	0	70
Total \$ / R Future												945,359,256.50	65,587	955,486
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			9.57790	0.612	32.61	0.0077	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			378.47790	603.112	32.61	0.9923	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Call			315.99200	169.856	18.26	0.4879	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	14.25	Put			88.69200	190.656	18.26	0.5121	0.00	0	15,000
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Call			28.45030	14.357	22.92	0.0598	0.00	0	0
\$ / R	On	25/07/2016	Foreign Exchange Option	15.15	Put			701.15030	935.157	22.92	0.9402	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1.33070	0.619	30.21	0.0027	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,121.23070	2,368.619	30.21	0.9973	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.18390	0.100	39.78	0.0004	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,710.08390	3,958.100	39.78	0.9996	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			0.46250	0.127	32.77	0.0006	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,967.46250	3,215.327	32.77	0.9994	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,683.05470	2,434.871	29.53	0.9997	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.05470	0.071	29.53	0.0003	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			995.42040	755.843	20.51	0.9175	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			12.42040	21.043	20.51	0.0825	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.74810	0.260	31.76	0.0011	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,647.74810	2,895.460	31.76	0.9989	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			106.19760	60.564	21.22	0.1897	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			400.29760	602.963	21.22	0.8103	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			8.03210	5.647	25.78	0.0209	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,379.23210	1,625.247	25.78	0.9791	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			166.89380	94.828	19.85	0.2565	0.00	0	18,400
\$ / R	On	01/08/2016	Foreign Exchange Option	14.68	Put			349.49380	525.928	19.85	0.7435	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Call			232.02760	135.067	19.41	0.3388	0.00	0	0
\$ / R	On	01/08/2016	Foreign Exchange Option	14.52	Put			254.62760	406.167	19.41	0.6612	0.00	0	18,400
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			111.11480	52.963	19.58	0.1519	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			602.31480	792.763	19.58	0.8481	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			90.90560	41.038	19.68	0.1229	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			682.10560	880.838	19.68	0.8771	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Call			357.84080	231.133	19.01	0.4301	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	14.43	Put			261.74080	384.033	19.01	0.5699	0.00	0	6,600
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			59.43660	30.036	21.11	0.0810	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,053.33660	1,272.936	21.11	0.9190	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,829.67380	1,584.223	21.34	0.9778	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			3.57380	7.123	21.34	0.0222	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			10.88220	5.077	23.07	0.0150	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,083.28220	2,326.677	23.07	0.9850	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			47.15250	25.463	21.65	0.0644	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,316.75250	1,544.263	21.65	0.9356	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			3.60280	1.725	24.68	0.0052	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,850.30280	3,097.625	24.68	0.9948	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			47.86070	26.074	21.71	0.0647	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,344.56070	1,571.974	21.71	0.9353	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			38.56720	20.791	22.02	0.0520	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,502.46720	1,733.891	22.02	0.9480	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			32.05040	17.512	22.35	0.0418	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,781.65040	2,016.612	22.35	0.9582	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			1.93670	2.113	22.67	0.0058	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,120.67640	900.758	18.28	0.8341	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			51.67640	81.458	18.28	0.1659	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			4.24480	2.242	24.19	0.0060	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,135.24480	3,382.942	24.19	0.9940	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			3.44400	1.862	24.97	0.0049	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,364.44400	3,612.562	24.97	0.9951	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,770.93670	2,521.413	22.67	0.9942	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			201.12490	131.634	20.05	0.2299	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			763.52490	943.834	20.05	0.7701	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			275.36710	187.248	19.69	0.2994	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			612.06710	773.848	19.69	0.7006	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			9.53450	4.330	23.32	0.0102	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,149.13450	3,394.130	23.32	0.9898	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			8.82490	3.949	23.37	0.0094	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,208.42490	3,453.749	23.37	0.9906	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,168.21520	951.149	18.07	0.8195	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			67.81520	100.949	18.07	0.1805	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,002.36030	798.533	18.14	0.7579	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			101.96030	148.333	18.14	0.2421	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			19.43540	9.533	22.86	0.0207	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,713.23540	2,953.733	22.86	0.9793	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			949.99710	752.571	18.23	0.7288	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			123.79710	176.771	18.23	0.2712	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			11.46040	4.752	23.22	0.0109	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,202.46040	3,446.152	23.22	0.9891	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,182.68310	966.595	18.16	0.8147	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			73.68310	107.995	18.16	0.1853	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			294.86460	206.281	19.76	0.3014	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			685.86460	847.681	19.76	0.6986	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			54.22270	32.517	22.20	0.0617	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,945.22270	2,173.917	22.20	0.9383	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			328.34750	234.009	19.58	0.3248	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			657.94750	814.109	19.58	0.6752	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			5.05420	3.852	26.14	0.0078	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,094.65420	4,343.952	26.14	0.9922	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,393.24240	1,167.603	18.29	0.8579	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			57.04240	82.103	18.29	0.1421	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,384.15510	1,158.972	18.28	0.8559	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			57.95510	83.472	18.28	0.1441	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,375.08220	1,150.362	18.26	0.8539	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			58.88220	84.862	18.26	0.1461	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,451.65800	1,224.771	18.13	0.8661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			54.15800	78.071	18.13	0.1339	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,406.01620	1,181.366	18.04	0.8565	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			58.51620	84.666	18.04	0.1435	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,396.94750	1,172.744	18.02	0.8545	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			59.44750	86.044	18.02	0.1455	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			1,078.95300	876.041	18.11	0.7542	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			121.45300	169.341	18.11	0.2458	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			840.75640	661.215	18.19	0.6512	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			203.25640	274.515	18.19	0.3488	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,388.17100	1,164.430	18.02	0.8522	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			60.67100	87.730	18.02	0.1478	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,175.66720	965.216	18.08	0.7889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			98.16720	138.516	18.08	0.2111	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			495.84120	370.641	18.96	0.4441	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			458.34120	583.941	18.96	0.5559	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,063.20240	861.617	18.12	0.7482	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			125.70240	174.917	18.12	0.2518	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			1,001.30250	805.214	18.14	0.7235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			143.80250	198.513	18.14	0.2765	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			443.09630	328.367	19.17	0.4060	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			525.59630	661.667	19.17	0.5940	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			711.20870	548.502	18.38	0.5813	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			273.70870	361.802	18.38	0.4187	0.00	0	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		544.47840	409.363	18.79	0.4772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		406.97840	522.663	18.79	0.5228	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		339.71230	245.867	19.64	0.3249	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		702.21230	859.167	19.64	0.6751	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		486.52040	363.285	19.00	0.4376	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		469.02040	596.585	19.00	0.5624	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		451.41670	335.107	19.13	0.4122	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		513.91670	648.407	19.13	0.5878	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		187.63500	129.426	20.65	0.1919	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,150.13500	1,342.726	20.65	0.8081	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		426.84400	315.243	19.23	0.3937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		549.34400	688.543	19.23	0.6063	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		392.12920	287.398	19.39	0.3669	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		604.62920	750.698	19.39	0.6331	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		124.92460	83.510	21.31	0.1316	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,487.42460	1,696.810	21.31	0.8684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		253.29100	178.888	20.15	0.2515	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		915.79100	1,092.188	20.15	0.7485	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		207.50700	144.266	20.49	0.2103	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,070.00700	1,257.566	20.49	0.7897	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		86.39500	56.076	21.87	0.0926	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,808.89500	2,029.376	21.87	0.9074	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		169.56320	116.032	20.82	0.1749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,232.06320	1,429.332	20.82	0.8251	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		144.10060	97.376	21.08	0.1505	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,366.60060	1,570.676	21.08	0.8495	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		64.54460	40.536	22.23	0.0695	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,067.04460	2,293.836	22.23	0.9305	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		121.15770	80.805	21.36	0.1279	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,513.65770	1,724.105	21.36	0.8721	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		94.82830	62.112	21.75	0.1014	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,727.32830	1,945.412	21.75	0.8986	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		51.37720	31.406	22.52	0.0552	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,273.87720	2,504.706	22.52	0.9448	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		83.73470	54.163	21.91	0.0899	1,083,258.00	20,000	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,836.23470	2,057.463	21.91	0.9101	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		73.89400	47.133	22.07	0.0795	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,946.39400	2,170.433	22.07	0.9205	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		21.88930	11.964	23.60	0.0228	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,084.38930	3,325.264	23.60	0.9772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		63.21730	39.607	22.26	0.0680	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,085.71730	2,312.907	22.26	0.9320	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		60.64440	37.811	22.31	0.0653	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,123.14440	2,351.111	22.31	0.9347	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		2.06100	2.160	26.70	0.0043	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,914.56100	5,165.460	26.70	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		44.46710	26.704	22.70	0.0477	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,406.96710	2,640.004	22.70	0.9523	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		26.72860	15.021	23.34	0.0281	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,889.22860	3,128.321	23.34	0.9719	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		495.39730	376.347	19.18	0.4291	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		525.29730	657.347	19.18	0.5709	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,264.79070	1,052.000	18.08	0.7977	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		101.79070	140.200	18.08	0.2023	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		17.52550	11.268	24.48	0.0198	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,604.52550	3,849.468	24.48	0.9802	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		14.39050	9.650	24.69	0.0171	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,761.39050	4,007.850	24.69	0.9829	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,868.19600	2,617.635	19.94	0.9876	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.19600	5.835	19.94	0.0124	0.00	0	250
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		300.84440	221.705	20.26	0.2784	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		932.24440	1,104.305	20.26	0.7216	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		260.77410	197.067	20.93	0.2337	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,242.47410	1,430.667	20.93	0.7663	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		35.43820	20.844	25.13	0.0291	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,142.43820	4,380.344	25.13	0.9709	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,950.75140	2,699.074	18.42	0.9837	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.75140	8.574	18.42	0.0163	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,382.38020	1,171.559	18.04	0.7833	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		139.38020	181.059	18.04	0.2167	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		36.85660	22.131	25.04	0.0308	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,063.85660	4,301.631	25.04	0.9692	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		220.05050	167.679	21.56	0.1914	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,614.15050	1,814.279	21.56	0.8086	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,593.55880	1,369.190	17.92	0.8367	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		97.65880	125.790	17.92	0.1633	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		486.37600	383.628	19.83	0.3793	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		800.47600	950.228	19.83	0.6207	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		226.67000	174.811	21.71	0.1892	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,748.67000	1,949.811	21.71	0.8108	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		217.61160	167.462	21.80	0.1823	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,799.61160	2,002.462	21.80	0.8177	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		571.76740	458.924	19.60	0.4185	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		743.76740	883.924	19.60	0.5815	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,663.67180	1,444.010	17.89	0.8260	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		116.47180	150.310	17.89	0.1740	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		403.12160	321.903	20.64	0.3044	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,195.92160	1,368.203	20.64	0.6956	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		153.36910	117.268	22.73	0.1279	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,436.16910	2,653.568	22.73	0.8721	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		56.50000	39.939	26.11	0.0442	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,617.20000	4,854.639	26.11	0.9558	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			3,049.62830	2,801.045	18.13	0.9752	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.32830	15.745	18.13	0.0248	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,513.80650	1,305.237	17.98	0.7755	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			174.50650	219.937	17.98	0.2245	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,297.31140	2,062.289	17.48	0.9114	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			51.41140	71.089	17.48	0.0886	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,288.25120	2,053.470	17.49	0.9102	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			52.35120	72.270	17.49	0.0898	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,279.20410	2,044.667	17.49	0.9090	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			53.30410	73.467	17.49	0.0910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,762.90080	1,545.696	17.95	0.8110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			152.40080	190.096	17.95	0.1890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,754.89530	1,538.199	17.96	0.8091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			154.39530	192.599	17.96	0.1909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,746.86800	1,530.582	17.96	0.8074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,039.81230	12,294.588	26.34	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,112.74730	2,858.550	16.61	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.24730	12.950	16.61	0.0211	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			2,002.77140	1,772.167	17.64	0.8610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			102.27140	126.567	17.64	0.1390	0.00	0	143,865
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,422.75530	6,671.054	26.34	0.9810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,819.45150	1,598.719	17.87	0.8237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			138.95150	173.119	17.87	0.1763	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			6.69720	4.546	26.34	0.0059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,116.19720	8,368.947	26.34	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.31230	0.188	26.34	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,030.29220	6,276.729	26.34	0.9753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			28.71700	20.760	26.34	0.0232	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,128.21700	6,375.160	26.34	0.9768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			24.26220	17.408	26.34	0.0198	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,363.76220	6,611.808	26.34	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			23.25530	16.654	26.34	0.0190	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,446.02050	5,688.773	26.34	0.9638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			44.66130	32.937	26.34	0.0348	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,504.16130	5,747.337	26.34	0.9652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			33.00810	24.011	26.34	0.0264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,932.50810	6,178.411	26.34	0.9736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			30.79220	22.329	26.34	0.0247	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,108.38590	5,348.386	26.34	0.9551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			53.97380	40.154	26.34	0.0415	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,233.47380	5,474.554	26.34	0.9585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			51.14340	37.953	26.34	0.0395	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,310.64340	5,552.353	26.34	0.9605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			46.52050	34.373	26.34	0.0362	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,869.01820	5,106.732	26.34	0.9478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			67.25920	50.553	26.34	0.0507	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			4,916.75920	5,154.953	26.34	0.9493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			64.63810	48.493	26.34	0.0489	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,974.13810	5,212.893	26.34	0.9511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			58.88590	43.986	26.34	0.0449	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,200.22130	4,431.565	25.84	0.9259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			96.12590	73.471	26.14	0.0704	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,345.62590	4,577.870	26.14	0.9296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			93.23540	71.167	26.34	0.0680	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,442.73540	4,675.567	26.34	0.9320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			69.51820	52.332	26.34	0.0522	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,670.66160	3,898.056	24.72	0.9096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			104.33430	80.073	25.61	0.0770	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,093.83430	4,324.473	25.61	0.9230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			101.36330	77.681	25.80	0.0746	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,180.86330	4,412.081	25.80	0.9254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			100.72130	77.165	25.84	0.0741	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,337.34910	3,561.583	24.01	0.8964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			136.80360	106.335	24.05	0.1028	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,356.30360	3,580.735	24.05	0.8972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			122.90540	95.068	24.64	0.0918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,632.40540	3,859.468	24.64	0.9082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			121.16160	93.656	24.72	0.0904	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,242.76670	3,465.987	23.81	0.8922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			141.60840	110.239	23.87	0.1065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,271.10840	3,494.639	23.87	0.8935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			139.97880	108.914	23.93	0.1053	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,299.47880	3,523.314	23.93	0.8947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			137.84910	107.184	24.01	0.1036	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,789.28900	3,005.818	23.01	0.8653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			165.99700	130.113	23.19	0.1250	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,925.49700	3,144.513	23.19	0.8750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			163.38390	127.976	23.23	0.1232	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,952.88390	3,172.376	23.23	0.8768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			143.26670	111.587	23.81	0.1078	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,301.86730	2,507.545	22.33	0.8225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			237.09060	188.758	22.38	0.1739	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,336.59060	2,543.158	22.38	0.8261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			180.75210	142.210	23.00	0.1354	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,780.25210	2,996.610	23.00	0.8646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			179.78900	141.418	23.01	0.1347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,189.90710	2,392.575	22.17	0.8106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			249.14120	198.784	22.27	0.1820	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,258.64120	2,463.184	22.27	0.8180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			243.70490	194.259	22.32	0.1784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,293.20490	2,498.659	22.32	0.8216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			242.36730	193.145	22.33	0.1775	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,070.96040	2,270.178	22.00	0.7968	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			270.71510	216.786	22.09	0.1962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,130.21510	2,331.186	22.09	0.8038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			269.21450	215.533	22.10	0.1952	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,138.71450	2,339.933	22.10	0.8048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			260.40710	208.175	22.17	0.1894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,887.77380	2,081.104	21.73	0.7733	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			307.75600	247.849	21.80	0.2201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,937.25600	2,132.249	21.80	0.7799	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			304.33080	244.969	21.83	0.2179	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,953.83080	2,149.369	21.83	0.7821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			281.46040	225.778	22.00	0.2032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,669.10200	1,854.241	21.37	0.7413	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			348.20700	281.972	21.53	0.2454	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,757.70700	1,946.372	21.53	0.7546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			331.02490	267.456	21.64	0.2347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,830.52490	2,021.856	21.64	0.7653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			318.27380	256.704	21.73	0.2267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,396.82140	1,569.465	20.82	0.6944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			444.87500	363.001	20.84	0.3042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,404.37500	1,577.401	20.84	0.6958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			412.06210	335.394	21.06	0.2846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,511.56210	1,689.794	21.06	0.7154	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			369.60200	299.841	21.37	0.2587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,270.65070	1,436.532	20.56	0.6689	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			459.77130	375.573	20.75	0.3129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,359.27130	1,529.973	20.75	0.6871	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			457.25330	373.446	20.76	0.3114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,366.75330	1,537.846	20.76	0.6886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			447.32140	365.065	20.82	0.3056	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,073.78370	1,227.102	20.14	0.6228	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			542.77370	445.951	20.29	0.3601	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,142.27370	1,300.351	20.29	0.6399	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			521.86570	428.225	20.39	0.3486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,191.36570	1,352.625	20.39	0.6514	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			491.15070	402.132	20.56	0.3311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			818.27190	951.052	19.57	0.5483	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			642.69270	531.131	19.86	0.4133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			942.19270	1,085.531	19.86	0.5867	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			639.09550	528.044	19.87	0.4114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			948.59550	1,092.444	19.87	0.5886	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			574.28370	472.702	20.14	0.3772	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			703.56430	824.317	19.28	0.5077	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			755.65870	628.625	19.44	0.4697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			765.15870	893.025	19.44	0.5303	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			726.82240	603.621	19.54	0.4557	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			806.32240	938.021	19.54	0.5443	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			718.77190	596.652	19.57	0.4517	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			549.40840	651.114	18.88	0.4433	0.00	0	89,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			884.22390	738.881	19.04	0.5284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			613.72390	723.281	19.04	0.4716	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			850.43900	709.646	19.14	0.5134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			649.93900	764.046	19.14	0.4866	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			804.06430	669.917	19.28	0.4923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			428.34700	513.730	18.54	0.3832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			1,058.58780	893.288	18.63	0.6011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			458.08780	547.688	18.63	0.3989	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			976.20230	819.981	18.81	0.5677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			525.70230	624.381	18.81	0.4323	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			949.90840	796.714	18.88	0.5567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			248.14550	304.460	18.15	0.2681	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,240.50920	1,057.531	18.29	0.6682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			340.00920	411.931	18.29	0.3318	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,116.45360	945.141	18.50	0.6235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			415.95360	499.541	18.50	0.3765	0.00	0	2,125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,098.84700	929.330	18.54	0.6168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			156.36800	194.982	17.96	0.1926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,714.93670	1,500.307	17.98	0.8001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			164.43670	204.707	17.98	0.1999	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,597.86310	1,389.787	18.05	0.7719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			197.36310	244.187	18.05	0.2281	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,448.64550	1,250.060	18.15	0.7319	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			451.17900	373.999	21.22	0.2908	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,647.67900	1,826.600	21.22	0.7092	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,371.43840	1,184.044	18.24	0.6841	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			347.93840	416.644	18.24	0.3159	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			752.07630	642.764	20.37	0.4004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,344.17630	1,494.564	20.37	0.5996	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			258.84660	212.431	23.57	0.1548	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,540.94660	3,754.231	23.57	0.8452	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			882.82200	758.030	19.89	0.4555	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,094.92200	1,229.830	19.89	0.5445	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			764.84790	653.969	20.32	0.4059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,316.94790	1,465.769	20.32	0.5941	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			199.07840	161.284	25.12	0.1176	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,431.17840	4,653.084	25.12	0.8824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			498.88680	422.818	21.75	0.2821	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,100.98680	2,284.619	21.75	0.7179	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			451.14020	381.036	22.05	0.2581	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,303.24020	2,492.836	22.05	0.7419	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			83.95710	65.420	25.97	0.0532	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,356.05710	6,597.220	25.97	0.9468	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		258.07310	211.768	23.59	0.1544	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,550.17310	3,763.568	23.59	0.8456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		219.98030	179.130	24.50	0.1308	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,072.08030	4,290.930	24.50	0.8692	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		932.64430	802.258	19.72	0.4756	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,014.74430	1,144.058	19.72	0.5244	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		890.31120	764.668	19.86	0.4586	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,082.41120	1,216.468	19.86	0.5414	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		886.55620	761.344	19.87	0.4571	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,088.65620	1,223.144	19.87	0.5429	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,708.70320	1,512.189	18.28	0.7013	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		421.90320	487.089	18.28	0.2987	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		523.86440	446.058	21.88	0.2798	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		2,307.06440	2,490.958	21.88	0.7202	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,147.51690	1,010.224	19.89	0.4919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,225.01690	1,352.924	19.89	0.5081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,143.67520	1,006.755	19.90	0.4906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,231.17520	1,359.455	19.90	0.5094	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		501.08800	430.983	22.87	0.2420	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		194.53380	234.359	17.61	0.1596	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,415.45260	1,256.723	19.15	0.5776	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		862.95260	969.423	19.15	0.4224	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,212.73520	1,339.908	19.87	0.5055	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		343.96230	289.608	24.86	0.1662	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,611.46230	4,822.308	24.86	0.8338	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		1,051.97730	924.067	20.19	0.4592	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,389.47730	1,526.767	20.19	0.5408	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,637.03380	2,411.659	17.61	0.8404	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,208.58800	3,403.683	22.87	0.7580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		434.15040	370.668	23.38	0.2117	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,641.65040	3,843.368	23.38	0.7883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,151.37220	1,013.713	19.88	0.4932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,218.87220	1,346.413	19.88	0.5068	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		1,155.23520	1,017.208	19.87	0.4945	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		2,037.19080	1,831.054	18.28	0.7185	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		474.89080	535.254	18.28	0.2815	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		595.69550	519.336	22.92	0.2718	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,063.39550	3,253.536	22.92	0.7282	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,649.85710	2,826.638	22.04	0.6621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		818.70560	728.839	22.02	0.3395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,634.10560	2,810.539	22.02	0.6605	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		816.57460	726.882	22.03	0.3387	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,641.97460	2,818.582	22.03	0.6613	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		814.45710	724.938	22.04	0.3379	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		987.90320	893.809	21.92	0.3710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,684.20320	2,859.309	21.92	0.6290	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			985.56090	891.678	21.93	0.3703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,691.86090	2,867.178	21.93	0.6297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			983.22560	889.560	21.94	0.3695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,699.52560	2,875.060	21.94	0.6305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,360.47520	1,234.407	20.78	0.4803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,766.77520	1,909.907	20.78	0.5197	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,082.20240	989.238	22.05	0.3777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,939.30240	3,118.638	22.05	0.6223	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,079.90150	987.124	22.06	0.3771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,947.00150	3,126.524	22.06	0.6229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,077.60680	985.017	22.07	0.3764	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,954.70680	3,134.417	22.07	0.6236	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,167.84190	1,076.045	22.15	0.3830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,185.84190	3,369.345	22.15	0.6170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,165.56480	1,073.943	22.16	0.3824	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,193.56480	3,377.243	22.16	0.6176	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,163.29350	1,071.846	22.16	0.3818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,201.29350	3,385.146	22.16	0.6182	0.00	0	0
Total \$ / R Option												1,083,258.00	20,000	1,544,026
Total \$ / R												946,442,514.50	85,587	2,499,512
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.38670		14.63750			0.0000	172,640.40	12	815
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.64560		14.90050			0.0000	161,101.60	11	66
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.88820		15.14790			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.17730		15.44250			0.0000	0.00	0	0
Total \$ / R MAXI Future												333,742.00	23	934
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			34,300.28010	24,845.475	19.62	0.3276	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			69,550.28010	85,175.475	19.62	0.6724	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			33,971.22960	24,586.724	19.64	0.3249	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			70,221.22960	85,916.724	19.64	0.6751	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			33,644.99110	24,330.223	19.66	0.3222	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			70,894.99110	86,660.223	19.66	0.6778	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			72,292.41060	60,053.753	19.56	0.4537	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			81,242.41060	94,493.753	19.56	0.5463	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			71,892.09470	59,707.599	19.58	0.4518	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			81,842.09470	95,147.599	19.58	0.5482	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			71,494.22720	59,363.377	19.59	0.4498	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			82,444.22720	95,803.377	19.59	0.5502	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			230,324.02390	249,283.640	22.05	0.7419	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			44,930.01470	37,940.707	22.06	0.2572	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			231,140.01470	250,120.707	22.06	0.7428	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			45,298.87130	38,267.339	22.04	0.2591	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			229,508.87130	248,447.339	22.04	0.7409	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			45,114.02390	38,103.640	22.05	0.2581	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			86,576.78590	75,751.189	20.88	0.3918	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			179,326.78590	195,021.189	20.88	0.6082	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			86,294.63470	75,499.972	20.89	0.3907	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			180,044.63470	195,769.972	20.89	0.6093	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			86,013.52840	75,250.290	20.90	0.3897	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			180,763.52840	196,520.289	20.90	0.6103	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												333,742.00	23	934
£ / R	On 15/08/2016	Foreign Exchange Future				19.03790		19.21360			0.0000	0.00	0	131
£ / R	On 08/09/2016	Foreign Exchange Future				19.13230		19.30970			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				19.17550		19.35380			0.0000	245,369,698.00	12,796	55,298
£ / R	On 19/12/2016	Foreign Exchange Future				19.54410		19.72820			0.0000	9,772,050.00	500	1,349
£ / R	On 13/03/2017	Foreign Exchange Future				19.89570		20.08550			0.0000	14,663,130.90	737	1,713
£ / R	On 25/04/2017	Foreign Exchange Future				20.07980		20.27270			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				20.31690		20.51310			0.0000	0.00	0	9,525
£ / R	On 18/12/2017	Foreign Exchange Future				20.58380		20.78670			0.0000	0.00	0	520
Total £ / R Future												269,804,878.90	14,033	68,609
£ / R	On 15/08/2016	Foreign Exchange Option		20.37	Call			70.71060	47.298	17.64	0.1022	0.00	0	0
£ / R	On 15/08/2016	Foreign Exchange Option		20.37	Put			1,227.11060	1,379.398	17.64	0.8978	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Call			23.62420	16.348	20.04	0.0290	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Put			2,983.92420	3,154.048	20.04	0.9710	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Call			4.17170	3.630	29.44	0.0054	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Put			6,544.47170	6,721.330	29.44	0.9946	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Call			58.59570	38.040	17.24	0.0686	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Put			1,948.89570	2,105.740	17.24	0.9314	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Call			23.97710	16.560	19.98	0.0294	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Put			2,964.27710	3,134.260	19.98	0.9706	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Call			23.79950	16.454	20.01	0.0292	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Put			2,974.09950	3,144.154	20.01	0.9708	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		18.90	Call			809.19390	689.056	16.60	0.5944	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		18.90	Put			355.39390	413.556	16.60	0.4056	0.00	0	15,000
£ / R	On 19/09/2016	Foreign Exchange Option		19.83	Call			369.62460	300.196	17.06	0.3363	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		19.83	Put			845.82460	954.696	17.06	0.6637	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		20.51	Call			190.83930	148.550	17.44	0.1940	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.00	Put			3,665.61290	3,841.928	21.47	0.9733	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.01	Call			19.37750	17.377	21.50	0.0266	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.01	Put			3,675.57750	3,851.877	21.50	0.9734	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		21.90	Put			2,595.81830	2,763.734	19.35	0.9407	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.50	Call			29.40450	24.765	20.51	0.0379	0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option		22.50	Put			3,175.60450	3,349.265	20.51	0.9621	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Call			11.52730	8.374	27.60	0.0112	0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Put			5,957.72730	6,132.874	27.60	0.9888	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.00	Call			19.41290	17.428	21.47	0.0267	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			1,347.03930	1,483.050	17.44	0.8060	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			19.56360	17.541	21.45	0.0269	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,655.76360	3,832.041	21.45	0.9731	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			17.82040	14.959	23.41	0.0217	0.00	0	10,000
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,264.02040	4,439.459	23.41	0.9783	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			49.61830	39.234	19.35	0.0593	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			191.32910	160.169	19.24	0.1352	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,113.12910	3,266.069	19.24	0.8648	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			13.35770	16.453	22.20	0.0168	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,225.15770	7,412.353	22.20	0.9832	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			193.53040	162.105	19.23	0.1366	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			350.31050	391.101	16.86	0.2761	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,437.45650	3,594.786	19.41	0.8877	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			68.78020	65.544	20.95	0.0596	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			4,800.58020	4,981.444	20.95	0.9404	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,712.58030	2,541.902	17.33	0.8875	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			114.38030	127.802	17.33	0.1125	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,668.51050	1,525.201	16.86	0.7239	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,095.33040	3,248.005	19.23	0.8634	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			192.42670	161.134	19.23	0.1359	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,104.22670	3,257.034	19.23	0.8641	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			383.22600	331.699	18.62	0.2473	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,065.02600	2,197.599	18.62	0.7527	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			155.65650	128.886	19.41	0.1123	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			291.43160	256.939	20.25	0.1600	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			3,965.93160	4,121.239	20.25	0.8400	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			293.64000	258.946	20.23	0.1611	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			3,948.14000	4,103.246	20.23	0.8389	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			292.53570	257.940	20.24	0.1606	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			3,957.03570	4,112.240	20.24	0.8394	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			379.51790	341.019	20.46	0.1863	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,086.81790	4,241.219	20.46	0.8137	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			3,526.90000	3,723.100		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			3,506.90000	3,703.100		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			3,516.90000	3,713.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			735.01980	686.683	21.03	0.2506	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,108.31980	5,262.883	21.03	0.7494	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			737.21380	688.786	21.01	0.2513	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,090.51380	5,244.986	21.01	0.7487	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			736.11940	687.733	21.02	0.2510	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,099.41940	5,253.933	21.02	0.7490	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												269,804,878.90	14,033	136,441
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13685		0.14065			0.0000	410.54	3	969
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13984		0.14371			0.0000	141,094.52	1,009	5,266
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14273		0.14667			0.0000	0.00	0	1,490
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14618		0.15021			0.0000	0.00	0	0
Total ¥ / R Future												141,505.07	1,012	7,725
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,066.12480	2,686.805	20.34	0.9946	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.22480	2.105	20.34	0.0054	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,074.39930	1,704.440	18.35	0.9564	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			9.49930	19.740	18.35	0.0436	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,153.69400	846.294	18.32	0.7559	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			88.79400	161.595	18.32	0.2441	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	29.03	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,629.10000	27,016.400	29.03	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	29.03	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,629.10000	28,016.400	29.03	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	29.03	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,629.10000	29,016.400	29.03	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,266.19680	1,051.038	19.80	0.5794	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			599.49680	778.238	19.80	0.4206	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			839.46990	688.193	21.28	0.4207	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,172.76990	1,415.393	21.28	0.5793	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			564.58410	463.275	22.87	0.3014	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,897.88410	2,190.475	22.87	0.6986	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,214.40450	1,027.904	21.25	0.4907	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,193.00450	1,410.204	21.25	0.5093	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			884.05280	748.151	22.56	0.3798	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,862.65280	2,130.451	22.56	0.6202	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			659.08270	558.779	23.90	0.2949	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,637.68270	2,941.079	23.90	0.7051	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												141,505.07	1,012	7,725
€ / R	On	29/07/2016	Foreign Exchange Future			15.82360		16.10000			0.0000	0.00	0	65
€ / R	On	15/08/2016	Foreign Exchange Future			15.88670		16.16640			0.0000	0.00	0	3
€ / R	On	19/09/2016	Foreign Exchange Future			16.01790		16.29880			0.0000	1,025,145.60	64	42,127
€ / R	On	30/09/2016	Foreign Exchange Future			16.05980		16.34110			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.36520		16.65150			0.0000	9,229,972.80	564	18,415
€ / R	On	13/03/2017	Foreign Exchange Future			16.69860		16.99020			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			17.09630		17.39530			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.27140		17.57230			0.0000	0.00	0	0
Total € / R Future												10,255,118.40	628	142,935

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Call		50.68660	28.703	20.42	0.0951	0.00	0	0
€ / R	On	29/07/2016	Foreign Exchange Option	16.72	Put		670.68660	925.104	20.42	0.9049	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call		130.62870	71.621	18.62	0.1594	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put		774.22870	994.921	18.62	0.8406	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		957.19050	1,165.068	19.05	0.7544	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		70.51850	108.020	17.36	0.1651	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,420.63410	1,177.764	17.36	0.8326	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		71.83410	109.864	17.36	0.1674	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,411.96750	1,169.633	17.36	0.8304	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		73.16750	111.733	17.36	0.1696	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		255.99050	182.968	19.05	0.2456	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		1,429.31850	1,185.920	17.36	0.8349	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call		316.74950	233.508	19.10	0.2786	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put		955.64950	1,153.708	19.10	0.7214	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,015.92690	1,184.357	18.94	0.5961	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		921.86430	769.183	18.30	0.5170	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		704.44830	581.630	18.83	0.4217	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		952.94830	1,116.430	18.83	0.5783	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,009.54530	1,177.488	18.93	0.5943	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		58.62420	31.369	23.23	0.0336	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		5,307.12420	5,566.169	23.23	0.9664	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		667.42690	549.557	18.94	0.4039	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		663.82660	546.442	18.95	0.4022	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,022.32660	1,191.242	18.95	0.5978	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		94.22110	61.530	22.58	0.0618	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,242.72110	4,496.330	22.58	0.9382	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		671.04530	552.688	18.93	0.4057	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		670.36430	803.983	18.30	0.4830	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		2,238.54490	2,452.017	20.64	0.7233	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		522.75400	444.086	20.62	0.2786	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		2,222.55400	2,435.486	20.62	0.7214	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		520.74750	442.345	20.63	0.2776	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		2,230.54750	2,443.745	20.63	0.7224	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		518.74490	440.617	20.64	0.2767	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		718.71990	638.661	20.88	0.3174	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		2,523.41990	2,742.361	20.88	0.6826	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		723.04720	642.486	20.86	0.3190	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		2,507.74720	2,726.186	20.86	0.6810	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		720.87660	640.570	20.87	0.3182	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		2,515.57660	2,734.270	20.87	0.6818	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		887.42350	801.836	21.16	0.3416	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		2,795.12350	3,010.436	21.16	0.6584	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		891.85730	805.821	21.15	0.3430	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		2,779.55730	2,994.421	21.15	0.6570	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		889.63700	803.822	21.16	0.3423	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		2,787.33700	3,002.422	21.16	0.6577	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	6,622
Total € / R												10,255,118.40	628	149,557
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.95790		11.13500			0.0000	3,287,370.00	300	6,537
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.12170		11.30100			0.0000	0.00	0	381
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.27720		11.45930			0.0000	1,409,650.00	125	3,055
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.46370		11.64830			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.51800		11.70280			0.0000	0.00	0	0
Total AU\$ / R Future												4,697,020.00	425	9,973
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			18.71420	30.797	13.53	0.0999	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			954.42410	789.751	13.53	0.8972	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			19.42410	31.851	13.53	0.1028	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			945.15630	780.836	13.52	0.8943	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			20.15630	32.936	13.52	0.1057	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			963.71420	798.697	13.53	0.9001	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			793.84740	654.278	13.29	0.7015	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			152.84740	192.578	13.29	0.2985	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			786.36260	647.362	13.28	0.6979	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			155.36260	195.662	13.28	0.3021	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			778.90960	640.486	13.27	0.6942	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			157.90960	198.786	13.27	0.3058	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			355.19440	289.271	15.02	0.3374	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			855.89440	972.071	15.02	0.6626	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			361.16610	294.298	14.99	0.3421	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			841.86610	957.098	14.99	0.6579	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			358.16850	291.772	15.01	0.3398	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			848.86850	964.572	15.01	0.6602	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			939.03450	1,045.665	15.49	0.6064	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			523.94380	445.152	15.47	0.3977	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			925.64380	1,031.452	15.47	0.6023	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			520.62680	442.247	15.48	0.3956	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			932.32680	1,038.547	15.48	0.6044	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			517.33450	439.365	15.49	0.3936	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			611.64730	532.887	15.95	0.4087	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,078.84730	1,184.887	15.95	0.5913	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			608.31040	529.908	15.96	0.4069	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,085.51040	1,191.908	15.96	0.5931	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			604.99080	526.940	15.97	0.4052	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,092.19080	1,198.940	15.97	0.5948	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,697,020.00	425	9,973
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.13350		11.27010			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
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.33500		11.47370			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.52560		11.66720			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			41.47800	28.659	17.15	0.0796	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,151.37800	1,275.159	17.15	0.9204	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			40.71620	28.101	17.17	0.0783	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,160.61620	1,284.601	17.17	0.9217	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			39.96720	27.554	17.19	0.0769	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,169.86720	1,294.054	17.19	0.9231	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			163.85260	135.069	17.02	0.2007	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,220.15260	1,330.069	17.02	0.7993	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			167.03770	137.789	16.98	0.2042	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,203.33770	1,312.789	16.98	0.7958	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			165.43600	136.422	17.00	0.2024	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,211.73600	1,321.422	17.00	0.7976	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			274.21270	235.975	17.13	0.2602	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,337.01270	1,440.375	17.13	0.7398	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			272.32930	234.305	17.15	0.2586	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,345.12930	1,448.705	17.15	0.7414	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			270.46030	232.648	17.16	0.2570	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,353.26030	1,457.048	17.16	0.7430	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			14.69310		14.93090			0.0000	0.00	0	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			15.03520		15.27920			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.36090		15.61100			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			84.08490	56.194	20.96	0.0944	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,753.18490	1,963.094	20.96	0.9056	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			83.22930	55.672	20.98	0.0936	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,762.32930	1,972.572	20.98	0.9064	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			82.38410	55.165	21.01	0.0928	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,771.48410	1,982.065	21.01	0.9072	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			350.86120	292.365	21.34	0.2489	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,771.66120	1,957.165	21.34	0.7511	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			354.63100	295.607	21.31	0.2513	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,755.43100	1,940.407	21.31	0.7487	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			352.73890	293.981	21.32	0.2501	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,763.53890	1,948.781	21.32	0.7499	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			554.74940	484.078	21.70	0.3055	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,013.74940	2,193.178	21.70	0.6945	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			559.05390	487.856	21.68	0.3076	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,998.05390	2,176.956	21.68	0.6924	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			556.89920	485.960	21.69	0.3065	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,005.89920	2,185.060	21.69	0.6935	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			2.14390		2.17880			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.17220		2.20780			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.19780		2.23340			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			64.42420	41.426	19.19	0.0568	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,776.42420	3,102.426	19.19	0.9432	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			59.03030	38.134	19.32	0.0526	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,871.03030	3,199.134	19.32	0.9474	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			54.08980	35.122	19.45	0.0487	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,966.08980	3,296.122	19.45	0.9513	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,887.95630	3,184.049	18.36	0.8421	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			293.32900	228.204	18.21	0.1725	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,715.32900	3,006.204	18.21	0.8275	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			279.29860	216.835	18.29	0.1651	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,801.29860	3,094.835	18.29	0.8349	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			265.95630	206.049	18.36	0.1579	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,010.37330	3,270.299	19.00	0.7591	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			526.08440	432.747	19.07	0.2338	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,092.08440	3,354.747	19.07	0.7662	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			508.43730	417.766	19.13	0.2269	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,174.43730	3,439.766	19.13	0.7731	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			544.37330	448.299	19.00	0.2409	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			2.15450		2.19240			0.0000	0.00	0	204
DKK / R	On	19/12/2016	Foreign Exchange Future			2.20220		2.24060			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	204
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,281.67520	2,629.371	19.19	0.9070	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			130.39060	88.215	18.97	0.1083	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,106.39060	2,443.215	18.97	0.8917	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			117.49160	80.997	19.08	0.1004	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,193.49160	2,535.997	19.08	0.8996	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			105.67520	74.371	19.19	0.0930	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	19/12/2016	Foreign Exchange Option	2.47	Call			376.73770	290.830	19.20	0.1989	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,670.73770	2,968.830	19.20	0.8011	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			360.30230	277.476	19.27	0.1911	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,754.30230	3,055.476	19.27	0.8089	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			344.59150	264.747	19.34	0.1836	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,838.59150	3,142.747	19.34	0.8164	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			1.85650		1.88850			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.89090		1.92350			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.92240		1.95540			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			98.66210	66.045	21.90	0.0857	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,413.66210	2,701.045	21.90	0.9143	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			90.95990	60.615	22.02	0.0794	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,505.95990	2,795.615	22.02	0.9206	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			83.86910	55.642	22.14	0.0735	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,598.86910	2,890.642	22.14	0.9265	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			404.90390	325.993	21.26	0.2274	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,369.90390	2,616.993	21.26	0.7726	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			387.98380	311.796	21.38	0.2188	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,452.98380	2,702.796	21.38	0.7812	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			371.83980	298.280	21.49	0.2105	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,536.83980	2,789.280	21.49	0.7895	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			661.19510	559.251	21.01	0.2942	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,507.19510	2,735.251	21.01	0.7058	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			640.69550	541.381	21.12	0.2861	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,586.69550	2,817.380	21.12	0.7139	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			620.93900	524.181	21.22	0.2783	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,666.93900	2,900.181	21.22	0.7217	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			0.14060		0.14290			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14050		0.14230			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14070		0.14180			0.0000	0.00	0	0
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			0.04930		0.05080			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04840		0.05030			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
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04770		0.04970			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			10.32650		10.63690			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.46930		10.78190			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.60560		10.92060			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			1,190.98680	897.681	15.85	0.9073	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			14.08680	31.181	15.85	0.0927	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,181.29190	888.426	15.81	0.9053	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			14.39190	31.926	15.81	0.0947	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,171.60350	879.189	15.77	0.9032	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			14.70350	32.689	15.77	0.0968	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			397.46750	267.805	15.44	0.3818	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			465.56750	648.505	15.44	0.6182	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			393.35820	264.819	15.45	0.3785	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			471.45820	655.519	15.45	0.6215	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			389.28530	261.865	15.47	0.3752	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			477.38530	662.565	15.47	0.6248	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			485.23630	355.900	16.16	0.3896	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			664.63630	850.300	16.16	0.6104	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			481.45150	352.987	16.18	0.3871	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			670.85150	857.387	16.18	0.6129	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			489.05140	358.833	16.15	0.3921	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			658.45140	843.233	16.15	0.6079	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			1.33930		1.35900			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35110		1.37170			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36300		1.38390			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			610.00000	807.000		1.0000	0.00	0	0
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			410.00000	607.000		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			510.00000	707.000		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			383.00000	589.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			483.00000	689.000		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			283.00000	489.000		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			361.00000	570.000		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			461.00000	670.000		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			561.00000	770.000		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			1.11340		1.11350			0.0000	0.00	0	13,073
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11740		1.11750			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12160		1.12160			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			25,012.94000		25,455.31000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,480.53000		25,931.37000			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			10.71830		10.86250			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.90410		11.05120			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			76.93160	52.541	16.78	0.1384	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			834.43160	954.241	16.78	0.8616	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			75.49200	51.438	16.79	0.1360	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			842.99200	963.138	16.79	0.8640	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			74.07620	50.358	16.81	0.1336	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			851.57620	972.058	16.81	0.8664	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			212.73700	171.769	16.77	0.2520	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			971.53700	1,077.669	16.77	0.7480	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			210.59670	169.954	16.78	0.2498	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			979.39670	1,085.854	16.78	0.7502	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			208.47510	168.156	16.80	0.2476	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			987.27510	1,094.056	16.80	0.7524	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			4.92370		4.96640			0.0000	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Future			4.91910		4.96180			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			27.59960	20.096	14.10	0.1368	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			331.19960	366.396	14.10	0.8632	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			30.82780	22.488	14.06	0.1503	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			314.42780	348.788	14.06	0.8497	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			29.17650	21.263	14.08	0.1434	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			322.77650	357.563	14.08	0.8566	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			71.38270	59.753	14.23	0.2327	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			399.58270	430.653	14.23	0.7673	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			69.40990	58.029	14.26	0.2272	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			407.60990	438.929	14.26	0.7728	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			67.48910	56.354	14.29	0.2217	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			415.68910	447.253	14.29	0.7783	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			1.35630		1.33550			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.30310		1.28600			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.25450		1.23830			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 230 591 520.87	81,708	1,206,545
Total Options									1 083 258.00	20,000	1,618,480
Grand Total:									1,231,674,778.87	101,708	2,825,025