



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: 26/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/08/2016 Foreign Exchange Future			14.06150		14.27280			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.06600		14.27280			0.0000	0.00	0	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			14.06600		14.27020			0.0000	0.00	0	410
\$ / R On 01/09/2016 Foreign Exchange Future			14.06850		14.27300			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			14.07830		14.28420			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			14.08080		14.28700			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.08620		14.29270			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.08910		14.29560			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.10070		14.30710			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.10650		14.31280			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.11810		14.32430			0.0000	614,052,641.40	43,494	465,692
\$ / R On 22/09/2016 Foreign Exchange Future			14.12680		14.33290			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.14140		14.34720			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.14430		14.35010			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.14720		14.35300			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.15010		14.35580			0.0000	0.00	0	70
\$ / R On 05/10/2016 Foreign Exchange Future			14.16410		14.37010			0.0000	0.00	0	27
\$ / R On 14/10/2016 Foreign Exchange Future			14.18940		14.39580			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.20340		14.41010			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.22300		14.43010			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.22580		14.43290			0.0000	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016			14.25640		14.46390			0.0000	0.00	0	0
\$ / R	On	10/11/2016			14.26470		14.47230			0.0000	0.00	0	0
\$ / R	On	17/11/2016			14.28400		14.49180			0.0000	0.00	0	0
\$ / R	On	28/11/2016			14.31440		14.52250			0.0000	0.00	0	0
\$ / R	On	13/12/2016			14.35680		14.56580			0.0000	3,589,200.00	250	250
\$ / R	On	14/12/2016			14.35960		14.56870			0.0000	0.00	0	251
\$ / R	On	19/12/2016			14.37380		14.58320			0.0000	401,373,991.20	27,924	104,735
\$ / R	On	13/01/2017			14.44470		14.65570			0.0000	0.00	0	0
\$ / R	On	25/01/2017			14.47870		14.69040			0.0000	0.00	0	0
\$ / R	On	13/03/2017			14.61220		14.82670			0.0000	3,916,069.60	268	30,952
\$ / R	On	12/04/2017			14.69790		14.91370			0.0000	0.00	0	0
\$ / R	On	25/04/2017			14.73500		14.95150			0.0000	0.00	0	0
\$ / R	On	19/06/2017			14.89370		15.11270			0.0000	0.00	0	149,771
\$ / R	On	12/07/2017			14.96130		15.18130			0.0000	0.00	0	0
\$ / R	On	18/09/2017			15.16270		15.38580			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017			15.43800		15.66470			0.0000	0.00	0	670
\$ / R	On	19/03/2018			15.71320		15.94360			0.0000	0.00	0	70
\$ / R	On	18/06/2018			15.98850		16.22250			0.0000	0.00	0	70
Total \$ / R Future											1,022,931,902.20	71,936	765,419
\$ / R	On	26/08/2016					0.00110	0.000	22.69	0.0000	0.00	0	0
\$ / R	On	26/08/2016					3,657.20110	3,868.500	22.69	1.0000	0.00	0	0
\$ / R	On	26/08/2016					2,472.80000	2,261.500	22.69	1.0000	0.00	0	0
\$ / R	On	26/08/2016					0.00000	0.000	22.69	0.0000	0.00	0	0
\$ / R	On	26/08/2016					775.74580	561.500	22.69	1.0000	0.00	0	0
\$ / R	On	26/08/2016					2.94580	0.000	22.69	0.0000	0.00	0	0
\$ / R	On	26/08/2016					0.00360	0.000	22.69	0.0000	0.00	0	0
\$ / R	On	26/08/2016					3,427.20360	3,638.500	22.69	1.0000	0.00	0	0
\$ / R	On	29/08/2016					11.10160	4.388	40.34	0.0231	0.00	0	0
\$ / R	On	29/08/2016					878.30160	1,078.388	40.34	0.9769	0.00	0	0
\$ / R	On	29/08/2016					10.82570	4.255	40.45	0.0224	0.00	0	40,000
\$ / R	On	29/08/2016					888.02570	1,088.255	40.45	0.9776	0.00	0	0
\$ / R	On	29/08/2016					1.28040	0.408	49.56	0.0022	0.00	0	40,000
\$ / R	On	29/08/2016					1,728.48040	1,934.408	49.56	0.9978	0.00	0	0
\$ / R	On	29/08/2016					544.70300	351.355	27.88	0.8190	0.00	0	2,000
\$ / R	On	29/08/2016					21.90300	35.355	27.88	0.1810	0.00	0	0
\$ / R	On	29/08/2016					199.46430	79.823	25.23	0.3664	0.00	0	40,000
\$ / R	On	29/08/2016					106.66430	193.823	25.23	0.6336	0.00	0	0
\$ / R	On	29/08/2016					33.73310	15.331	36.04	0.0754	0.00	0	0
\$ / R	On	29/08/2016					510.93310	699.331	36.04	0.9246	0.00	0	0
\$ / R	On	31/08/2016					478.88550	313.264	26.08	0.7156	0.00	0	0
\$ / R	On	31/08/2016					38.68550	77.264	26.08	0.2844	0.00	0	6,600
\$ / R	On	31/08/2016					20.03750	13.767	32.18	0.0610	0.00	0	0
\$ / R	On	31/08/2016					669.83750	867.767	32.18	0.9390	0.00	0	0
\$ / R	On	01/09/2016					388.72210	244.572	25.00	0.6102	0.00	0	0
\$ / R	On	01/09/2016					65.72210	126.071	25.00	0.3898	0.00	0	18,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			280.53230	158.588	24.78	0.4694	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			117.53230	200.088	24.78	0.5306	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			819.90180	621.000	20.62	0.9014	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			15.70180	22.700	20.62	0.0986	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.35120	0.134	40.73	0.0005	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,513.35120	3,719.335	40.73	0.9995	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			807.70530	610.215	20.70	0.8830	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			20.70530	29.415	20.70	0.1170	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			627.45300	449.942	21.41	0.7753	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			40.45300	69.142	21.41	0.2247	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.39600	0.150	40.52	0.0006	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,453.39600	3,659.350	40.52	0.9994	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			582.31860	411.193	21.53	0.7127	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			69.61860	104.993	21.53	0.2873	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1.69180	0.631	37.73	0.0022	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,008.99180	3,214.431	37.73	0.9978	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			73.57270	36.274	25.48	0.1093	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			777.97270	947.174	25.48	0.8907	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			4.74410	2.553	33.34	0.0085	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,209.14410	2,413.454	33.34	0.9915	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			1.29520	0.481	39.87	0.0016	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,505.69520	3,711.381	39.87	0.9984	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			827.31580	630.206	20.55	0.8602	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			31.71580	41.106	20.55	0.1398	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			100.24810	52.344	23.85	0.1406	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			743.14810	901.644	23.85	0.8594	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			2.26490	0.723	43.25	0.0019	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,405.16490	4,610.023	43.25	0.9981	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,049.24480	849.077	20.30	0.8995	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			26.44480	32.577	20.30	0.1005	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,039.86950	839.795	20.23	0.8974	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			27.06950	33.295	20.23	0.1026	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,030.50780	830.529	20.17	0.8952	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			27.70780	34.028	20.17	0.1048	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,338.15080	1,137.493	20.89	0.9414	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			13.85080	19.393	20.89	0.0586	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,110.13410	912.116	19.80	0.9015	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			25.83410	34.017	19.80	0.0985	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,063.59020	866.288	19.57	0.8906	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			29.29020	38.188	19.57	0.1094	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,045.08530	848.091	19.48	0.8859	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			30.78530	39.991	19.48	0.1141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			873.08770	686.058	19.29	0.8237	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			48.78770	67.958	19.29	0.1763	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			722.23860	552.016	19.71	0.7419	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			77.93860	113.916	19.71	0.2581	0.00	0	525

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	13.70	Call			706.75690	538.157	19.75	0.7320	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			82.45690	120.057	19.75	0.2680	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,054.32930	857.180	19.52	0.8883	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			30.02930	39.080	19.52	0.1117	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			497.59470	356.807	20.44	0.5740	0.00	0	53,900
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			173.29470	238.707	20.44	0.4260	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			383.71150	264.796	20.99	0.4679	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			259.41150	346.696	20.99	0.5321	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			820.44780	639.574	19.43	0.7980	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			56.14780	81.474	19.43	0.2020	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			253.12200	165.600	21.94	0.3277	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			428.82200	547.501	21.94	0.6723	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			219.20630	140.835	22.25	0.2879	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			494.90630	622.735	22.25	0.7121	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			646.67160	484.895	19.94	0.6914	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			102.37160	146.795	19.94	0.3086	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			189.36050	119.524	22.57	0.2518	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			565.06050	701.424	22.57	0.7482	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			183.84700	115.641	22.63	0.2450	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			579.54700	717.541	22.63	0.7550	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			334.51520	227.166	21.31	0.4180	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			310.21520	409.066	21.31	0.5820	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			151.43180	92.581	22.99	0.2038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			677.13180	824.481	22.99	0.7962	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			120.64420	70.419	23.29	0.1624	0.00	0	4,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			796.34420	952.319	23.29	0.8376	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			212.92330	136.310	22.32	0.2803	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			508.62330	638.210	22.32	0.7197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			73.60350	39.995	23.90	0.1001	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,049.30350	1,221.895	23.90	0.8999	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			52.41060	27.138	24.31	0.0712	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,228.11060	1,409.038	24.31	0.9288	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			173.25610	108.228	22.76	0.2319	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			608.95610	750.128	22.76	0.7681	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			37.09920	19.518	25.04	0.0524	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,412.79920	1,601.418	25.04	0.9476	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			28.61250	15.082	25.62	0.0411	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,564.31250	1,756.982	25.62	0.9589	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			86.98170	48.411	23.70	0.1181	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			962.68170	1,130.311	23.70	0.8819	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			21.96870	11.541	26.24	0.0319	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,727.66870	1,923.441	26.24	0.9681	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			15.23010	8.007	27.11	0.0224	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,960.93010	2,159.907	27.11	0.9776	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			44.12300	22.993	24.67	0.0611	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,319.82300	1,504.893	24.67	0.9389	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	16.39	Call			12.72390	6.707	27.54	0.0189	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,078.42390	2,278.607	27.54	0.9811	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			10.65710	5.640	27.98	0.0160	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,196.35710	2,397.540	27.98	0.9840	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			23.01140	12.093	26.13	0.0333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,698.71140	1,893.993	26.13	0.9667	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			8.57120	4.567	28.52	0.0130	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,344.27120	2,546.467	28.52	0.9870	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			8.09350	4.322	28.67	0.0123	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,383.79350	2,586.222	28.67	0.9877	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			13.30570	7.008	27.43	0.0197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,049.00570	2,248.908	27.43	0.9803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			5.31900	3.241	30.16	0.0091	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,681.01900	2,885.141	30.16	0.9909	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			3.95670	3.073	34.00	0.0078	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,179.65670	3,384.973	34.00	0.9922	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			8.82160	4.696	28.45	0.0133	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,324.52160	2,526.596	28.45	0.9867	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			3.80550	3.052	35.53	0.0074	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,379.50550	3,584.952	35.53	0.9926	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.75150	0.408	40.51	0.0010	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,226.45150	5,432.308	40.51	0.9990	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			6.45510	3.481	29.25	0.0099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,542.15510	2,745.381	29.25	0.9901	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			404.93820	285.376	20.87	0.4750	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			272.03820	358.576	20.87	0.5250	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			237.49710	161.826	21.96	0.2902	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			580.29710	710.426	21.96	0.7098	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			3.63490	2.707	33.18	0.0061	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,903.53490	4,108.407	33.18	0.9939	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			3.48620	2.602	34.03	0.0058	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,063.38620	4,268.302	34.03	0.9942	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,551.41580	2,345.336	22.60	0.9965	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			1.31580	1.036	22.60	0.0035	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			913.02650	734.293	18.81	0.8030	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			62.92650	89.993	18.81	0.1970	0.00	0	150
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			806.08130	638.882	19.16	0.7433	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			93.08130	131.682	19.16	0.2567	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			119.54680	78.379	23.60	0.1509	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,063.74680	1,228.279	23.60	0.8491	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			897.15570	728.943	18.92	0.7665	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			87.05570	124.843	18.92	0.2335	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			113.56130	81.922	23.94	0.1352	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,407.76130	1,582.522	23.94	0.8648	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			384.89860	300.344	21.04	0.3886	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			554.79860	676.944	21.04	0.6114	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	26/10/2016	Foreign Exchange Option	13.50	Call			1,041.38340	881.569	18.85	0.7628	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			111.28340	158.569	18.85	0.2372	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			4.29540	4.044	27.48	0.0079	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,344.19540	4,551.045	27.48	0.9921	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			3.81020	3.524	27.41	0.0070	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,423.71020	4,630.524	27.41	0.9930	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,635.29210	2,426.436	19.58	0.9912	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			5.19210	3.436	19.58	0.0088	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			273.92030	216.140	22.13	0.2812	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			901.02030	1,050.340	22.13	0.7188	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			100.80820	77.274	24.50	0.1151	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,807.90820	1,991.474	24.50	0.8849	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,249.99000	1,074.242	18.46	0.8345	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			67.09000	98.442	18.46	0.1655	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			351.46790	285.779	21.75	0.3300	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			837.56790	979.379	21.75	0.6700	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			114.95840	90.873	24.62	0.1227	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,951.05840	2,134.473	24.62	0.8773	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			109.34380	86.403	24.73	0.1172	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,005.44380	2,190.003	24.73	0.8828	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			1,036.19030	884.559	18.97	0.7239	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			163.89030	219.859	18.97	0.2761	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			638.51670	531.735	20.21	0.5228	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			416.21670	517.035	20.21	0.4772	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,330.78510	1,161.240	18.62	0.8112	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			98.98510	137.240	18.62	0.1888	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			242.10880	198.827	23.17	0.2289	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,350.30880	1,514.827	23.17	0.7711	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			79.58650	64.199	26.02	0.0833	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,677.78650	2,870.199	26.02	0.9167	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,732.42170	2,528.102	19.82	0.9756	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.92170	13.702	19.82	0.0244	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,187.75110	1,033.285	18.82	0.7458	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			165.25110	218.885	18.82	0.2542	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			28.78340	22.194	30.11	0.0279	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,906.28340	5,107.794	30.11	0.9721	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			528.79900	636.360	20.12	0.4814	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			724.59900	623.160	20.12	0.5186	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,978.02150	1,785.208	18.30	0.9066	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			49.32150	65.608	18.30	0.0934	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,968.81630	1,776.224	18.29	0.9054	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			50.11630	66.624	18.29	0.0946	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,959.62180	1,767.254	18.28	0.9041	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			50.92180	67.654	18.28	0.0959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			295.04300	249.734	22.91	0.2432	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,561.84300	1,725.934	22.91	0.7568	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	15.86	Call			293.17860	248.144	22.92	0.2419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,569.97860	1,734.344	22.92	0.7581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			350.92700	299.015	22.40	0.2834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,337.72700	1,495.215	22.40	0.7166	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			328.06430	278.514	22.60	0.2669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,424.86430	1,584.714	22.60	0.7331	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			304.55050	257.852	22.82	0.2500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,521.35050	1,684.052	22.82	0.7500	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			438.76850	375.410	21.67	0.3431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,065.56850	1,211.610	21.67	0.6569	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			389.77660	333.055	22.07	0.3104	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,206.57660	1,359.255	22.07	0.6896	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			366.38860	312.889	22.28	0.2944	0.00	0	7,750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,283.18860	1,439.089	22.28	0.7056	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			506.99950	434.579	21.20	0.3868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			903.79950	1,040.779	21.20	0.6132	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			500.57170	429.062	21.24	0.3828	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			917.37170	1,055.261	21.24	0.6172	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			441.52120	377.797	21.65	0.3449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,058.32120	1,203.997	21.65	0.6551	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			568.67980	487.687	20.82	0.4240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			785.47980	913.887	20.82	0.5760	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			0.00000	469.276	20.94	0.4113	5,584,378.45	11,900	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			0.00000	955.476	20.94	0.5887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			530.15760	454.479	21.05	0.4009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			856.95760	990.679	21.05	0.5991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			689.05920	592.818	20.24	0.4920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			605.85920	719.018	20.24	0.5080	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			633.64310	544.790	20.49	0.4617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			680.44310	800.990	20.49	0.5383	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			606.07180	520.519	20.63	0.4459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			722.87180	846.719	20.63	0.5541	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			818.68380	707.480	19.77	0.5581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			465.48380	563.680	19.77	0.4419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			783.22110	675.709	19.89	0.5406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			500.02110	601.909	19.89	0.4594	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			711.62370	612.351	20.14	0.5039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			578.42370	688.551	20.14	0.4961	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			0.00000	760.011	19.60	0.5859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			0.00000	506.211	19.60	0.4141	2,809,471.05	5,550	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			844.83020	730.960	19.69	0.5707	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			441.63020	537.160	19.69	0.4293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			834.28700	721.489	19.73	0.5656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			451.08700	547.689	19.73	0.4344	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			899.18650	779.919	19.53	0.5961	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			395.98650	486.118	19.53	0.4039	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	14.09	Call			893.62740	774.901	19.55	0.5935	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			400.42740	491.101	19.55	0.4065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			888.09320	769.911	19.57	0.5910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			404.89320	496.111	19.57	0.4090	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,098.49340	961.044	19.01	0.6805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			265.29340	337.244	19.01	0.3195	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,085.53770	949.196	19.04	0.6755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			272.33770	345.396	19.04	0.3245	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			944.68130	821.040	19.41	0.6165	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			361.48130	447.240	19.41	0.3835	447,239.80	1,000	87,390
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,384.85470	1,222.807	18.40	0.7785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			151.65470	199.007	18.40	0.2215	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,271.62460	1,118.801	18.61	0.7430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			188.42460	245.001	18.61	0.2570	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,131.37820	991.170	18.93	0.6932	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			248.17820	317.370	18.93	0.3068	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,423.80160	1,259.371	18.36	0.7896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			140.60160	185.571	18.36	0.2104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,415.96490	1,252.006	18.37	0.7874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			142.76490	188.206	18.37	0.2126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,392.59740	1,230.067	18.39	0.7807	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			149.39740	196.267	18.39	0.2193	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,669.17240	1,491.624	18.09	0.8509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			85.97240	117.824	18.09	0.1491	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,487.31780	1,319.183	18.28	0.8069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			124.11780	165.383	18.28	0.1931	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,431.65940	1,266.761	18.35	0.7918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			138.45940	182.961	18.35	0.2082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,796.56760	2,591.859	19.12	0.9708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.36760	18.059	19.12	0.0292	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,122.94250	1,926.547	18.10	0.9230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			39.74250	52.747	18.10	0.0770	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			2,038.51380	1,843.777	17.97	0.9137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			45.31380	59.977	17.97	0.0863	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			10.00410	7.539	29.08	0.0100	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,726.80410	6,933.739	29.08	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2.35350	1.704	29.08	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,429.15350	8,637.904	29.08	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.06670	0.044	29.08	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,356.86670	12,566.244	29.08	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			13.86300	10.546	29.08	0.0135	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,330.66300	6,536.746	29.08	0.9865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			12.78340	9.702	29.08	0.0125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,429.58340	6,635.902	29.08	0.9875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			10.50920	7.931	29.08	0.0104	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,667.30920	6,874.131	29.08	0.9896	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			22.39000	17.279	29.08	0.0210	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,739.19000	5,943.479	29.08	0.9790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			21.35400	16.456	29.08	0.0201	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,798.15400	6,002.656	29.08	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			15.02890	11.460	29.08	0.0146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,231.82890	6,437.660	29.08	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			29.44050	22.912	29.08	0.0270	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,396.24050	5,599.112	29.08	0.9730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			26.60820	20.643	29.08	0.0246	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,523.40820	5,726.843	29.08	0.9754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			24.99460	19.354	29.08	0.0233	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,601.79460	5,805.554	29.08	0.9767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			35.69820	27.950	29.08	0.0322	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,152.49820	5,354.150	29.08	0.9678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			34.35500	26.866	29.08	0.0311	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,201.15500	5,403.066	29.08	0.9689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			32.80550	25.617	29.08	0.0298	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,259.60550	5,461.817	29.08	0.9702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			60.43130	48.126	29.08	0.0518	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,477.23130	4,674.326	29.08	0.9482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			54.07700	42.909	29.08	0.0469	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,620.87700	4,819.108	29.08	0.9531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			50.19000	39.728	29.08	0.0439	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,716.99000	4,915.928	29.08	0.9561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			84.40170	72.689	29.08	0.0739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,951.20170	4,148.889	29.08	0.9261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			65.52080	52.319	29.08	0.0557	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,372.32080	4,568.519	29.08	0.9443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			61.32870	48.864	29.08	0.0525	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,458.12870	4,655.064	29.08	0.9475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			93.98960	84.235	28.34	0.0855	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,610.78960	3,810.435	28.34	0.9145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			93.38500	83.720	28.40	0.0849	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,630.18500	3,829.920	28.40	0.9151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			85.39840	74.862	29.08	0.0757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,912.19840	4,111.062	29.08	0.9243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			97.12570	86.900	28.05	0.0885	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,513.92570	3,713.100	28.05	0.9115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			96.16470	86.083	28.14	0.0875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,542.96470	3,742.283	28.14	0.9125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			95.22140	85.281	28.23	0.0866	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,572.02140	3,771.481	28.23	0.9134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			109.38910	97.303	27.04	0.1002	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,186.18910	3,383.503	27.04	0.8998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			108.19640	96.294	27.13	0.0990	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,214.99640	3,412.494	27.13	0.9010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			107.02800	95.303	27.22	0.0979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,243.82800	3,441.503	27.22	0.9021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			121.22710	107.327	26.24	0.1113	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,928.02710	3,123.527	26.24	0.8887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			116.15040	103.031	26.57	0.1065	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,032.95040	3,229.231	26.57	0.8935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			115.70760	102.656	26.60	0.1061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,042.50760	3,238.856	26.60	0.8939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			150.23320	128.023	24.94	0.1340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,517.03320	2,704.223	24.94	0.8660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			149.35330	127.480	24.97	0.1334	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,526.15330	2,713.680	24.97	0.8666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			145.88740	125.350	25.08	0.1311	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,562.68740	2,751.550	25.08	0.8689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			167.16110	141.264	24.55	0.1469	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,353.96110	2,537.464	24.55	0.8531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			161.28680	136.312	24.66	0.1422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,408.08680	2,592.512	24.66	0.8578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			153.81870	130.229	24.82	0.1363	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,480.61870	2,666.428	24.82	0.8637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			190.87860	161.286	24.16	0.1656	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,157.67860	2,337.486	24.16	0.8344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			175.37800	148.197	24.41	0.1534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,282.17800	2,464.397	24.41	0.8466	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			168.16440	142.110	24.54	0.1477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,344.96440	2,528.310	24.54	0.8523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			209.21680	176.795	23.89	0.1798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,026.01680	2,202.995	23.89	0.8202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			200.42410	169.357	24.02	0.1730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,087.22410	2,265.557	24.02	0.8270	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			193.21570	163.263	24.12	0.1674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,140.01570	2,319.463	24.12	0.8326	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			268.37150	227.005	23.18	0.2240	0.00	0	25,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,685.17150	1,853.205	23.18	0.7760	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			236.78010	200.158	23.53	0.2006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,853.58010	2,026.358	23.53	0.7994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			221.15620	186.907	23.73	0.1889	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,947.95620	2,123.107	23.73	0.8111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			302.62490	256.206	22.83	0.2486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,529.42490	1,692.406	22.83	0.7514	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			308.36830	264.662	22.99	0.2354	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,822.66830	1,989.962	22.99	0.7646	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,068.26410	939.963	18.93	0.6390	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			362.56410	445.263	18.93	0.3610	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,027.41040	905.923	19.05	0.6091	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			437.01040	527.223	19.05	0.3909	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	25/01/2017	Foreign Exchange Option	15.89	Call			392.37190	341.430	22.32	0.2831	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,591.97190	1,752.730	22.32	0.7169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			572.57160	506.049	21.37	0.3534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,445.87160	1,593.850	21.37	0.6466	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			323.40500	283.440	23.35	0.2142	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,496.70500	2,671.240	23.35	0.7858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			671.49410	593.343	20.77	0.4034	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,194.79410	1,331.143	20.77	0.5966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			668.40530	590.620	20.78	0.4019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,201.70530	1,338.420	20.78	0.5981	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			168.15210	155.133	27.47	0.1164	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,341.45210	4,542.933	27.47	0.8836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			562.45330	497.056	21.44	0.3481	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,475.75330	1,624.856	21.44	0.6519	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			360.79400	316.044	22.99	0.2359	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,284.09400	2,453.844	22.99	0.7641	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			50.47300	41.032	27.47	0.0372	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,643.77300	6,848.832	27.47	0.9628	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			193.42060	177.086	26.18	0.1347	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,796.72060	3,994.886	26.18	0.8653	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			192.91280	176.644	26.20	0.1344	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,806.21280	4,004.444	26.20	0.8656	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			709.76160	627.699	20.57	0.4220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,113.06160	1,245.499	20.57	0.5780	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			674.59410	596.127	20.75	0.4049	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,187.89410	1,323.927	20.75	0.5951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			151.05340	126.909	27.47	0.0984	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,704.35340	4,894.709	27.47	0.9016	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,657.92040	2,456.915	16.11	0.9425	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			31.22040	44.715	16.11	0.0575	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,400.98240	1,259.055	18.41	0.6668	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			437.28240	511.155	18.41	0.3332	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			390.55400	346.010	23.10	0.2388	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,496.85400	2,668.110	23.10	0.7612	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			481.90310	427.983	22.50	0.2803	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,200.40310	2,362.983	22.50	0.7197	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,357.18700	1,220.946	18.53	0.6434	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			505.68700	585.946	18.53	0.3566	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,158.39970	1,047.787	19.54	0.5357	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			935.69970	1,044.087	19.54	0.4643	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			929.93540	837.845	20.42	0.4504	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,317.23540	1,444.145	20.42	0.5496	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			926.61310	834.830	20.43	0.4491	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,881.12550	5,060.510	26.57	0.8530	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,293.69680	2,113.712	17.03	0.8320	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			180.99680	220.012	17.03	0.1680	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,545.16830	1,398.702	18.35	0.6589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			542.46830	615.002	18.35	0.3411	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,428.54080	3,613.169	24.24	0.7867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,475.63520	1,336.257	18.51	0.6393	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			592.93520	672.557	18.51	0.3607	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			350.49050	321.100	25.21	0.1907	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,887.79050	4,077.400	25.21	0.8093	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			283.82550	244.210	26.57	0.1470	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,509.12310	1,644.711	20.83	0.5846	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			714.25630	643.337	21.55	0.3615	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,861.55630	2,009.637	21.55	0.6385	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			611.00500	548.675	22.20	0.3154	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,228.30500	2,384.975	22.20	0.6846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			391.24080	356.869	24.24	0.2133	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,323.91310	1,451.130	20.43	0.5509	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			923.30420	831.822	20.45	0.4478	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,330.60420	1,458.122	20.45	0.5522	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			920.00870	828.826	20.46	0.4465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,337.30870	1,465.126	20.46	0.5535	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			841.82310	758.411	20.83	0.4154	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			459.60500	416.840	23.75	0.2372	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,258.30500	3,435.540	23.75	0.7628	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,721.94350	1,568.073	18.19	0.6901	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			490.64350	556.773	18.19	0.3099	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			717.06950	652.438	22.63	0.3198	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,711.26950	2,869.738	22.63	0.6802	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			715.17860	650.736	22.65	0.3191	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,719.37860	2,878.036	22.65	0.6809	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			0.00000	2,594.758	16.27	0.8680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			0.00000	182.058	16.27	0.1320	728,233.20	4,000	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			0.00000	1,919.953	18.01	0.7322	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			0.00000	507.253	18.01	0.2678	1,014,506.40	2,000	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			718.96700	654.146	22.62	0.3206	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,703.16700	2,861.446	22.62	0.6794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			976.16550	894.573	22.35	0.3748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,621.46550	2,766.573	22.35	0.6252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,341.97800	1,230.379	20.86	0.4880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,677.27800	1,792.379	20.86	0.5120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			980.69370	898.717	22.32	0.3763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,605.99370	2,750.717	22.32	0.6237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			978.42610	896.639	22.34	0.3756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,613.72610	2,758.638	22.34	0.6244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,179.57050	1,086.205	22.32	0.4034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,725.97050	2,863.005	22.32	0.5966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,177.14520	1,083.965	22.33	0.4027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,733.54520	2,870.765	22.33	0.5973	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	19/03/2018	Foreign Exchange Option	17.51	Call			1,174.72660	1,081.732	22.34	0.4020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,741.12660	2,878.532	22.34	0.5980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,369.37720	1,266.078	22.33	0.4246	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,856.87720	2,987.578	22.33	0.5754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,129.34500	2,932.839	18.57	0.7766	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			546.84500	584.339	18.57	0.2234	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,374.49020	1,270.827	22.31	0.4260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,841.99020	2,972.327	22.31	0.5740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,371.93050	1,268.449	22.32	0.4253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,849.43050	2,979.949	22.32	0.5747	0.00	0	0
Total \$ / R Option												10,583,828.90	24,450	2,003,915
Total \$ / R												1,033,515,731.10	96,386	2,769,334
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.11810		14.32430			0.0000	818,849.80	58	596
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.37380		14.58320			0.0000	14,373.80	1	167
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.61220		14.82670			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.89370		15.11270			0.0000	0.00	0	3
Total \$ / R MAXI Future												833,223.60	59	820
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			12,249.78570	7,173.012	23.27	0.1649	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			78,819.78570	94,363.012	23.27	0.8351	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			12,064.42210	7,041.892	23.29	0.1624	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			79,634.42210	95,231.892	23.29	0.8376	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			11,872.15430	6,912.882	23.31	0.1599	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			80,442.15430	96,102.882	23.31	0.8401	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			50,442.42690	43,191.109	21.22	0.3848	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			91,122.42690	104,811.109	21.22	0.6152	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			50,123.61600	42,913.228	21.24	0.3828	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			91,803.61600	105,533.228	21.24	0.6172	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			49,806.84880	42,636.888	21.26	0.3808	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			92,486.84880	106,256.888	21.26	0.6192	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			249,670.50180	267,124.012	23.35	0.7858	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			32,200.85490	28,222.147	23.36	0.2134	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			250,530.85490	268,002.147	23.36	0.7866	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			32,481.20020	28,466.508	23.33	0.2151	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			248,811.20020	266,246.508	23.33	0.7849	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			32,340.50180	28,344.012	23.35	0.2142	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			68,860.66110	62,013.340	21.71	0.3503	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			194,590.66110	209,643.340	21.71	0.6497	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			68,632.51430	61,808.137	21.73	0.3493	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			195,362.51430	210,438.137	21.73	0.6507	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			68,405.32350	61,603.317	21.74	0.3483	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			196,135.32350	211,233.317	21.74	0.6517	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 MAXI Option												0.00	0	0
Total \$ / R MAXI												833,223.60	59	820
£ / R	On	31/08/2016	Foreign Exchange Future			18.56950		18.83170			0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			18.59870		18.86420			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			18.64330		18.90840			0.0000	114,358,002.20	6,134	47,195
£ / R	On	05/10/2016	Foreign Exchange Future			18.71110		18.97610			0.0000	0.00	0	112
£ / R	On	19/12/2016	Foreign Exchange Future			19.01800		19.28830			0.0000	181,983,242.00	9,569	21,766
£ / R	On	13/03/2017	Foreign Exchange Future			19.37280		19.64920			0.0000	368,083.20	19	1,241
£ / R	On	25/04/2017	Foreign Exchange Future			19.55620		19.83550			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			19.79140		20.07290			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.61060		20.90080			0.0000	0.00	0	520
Total £ / R Future												296,709,327.40	15,722	80,435
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			133.75140	65.107	25.84	0.2083	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			342.05140	535.607	25.84	0.7917	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1.09080	0.387	31.31	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,406.89080	3,671.687	31.31	0.9987	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00430	0.004	41.01	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,985.80430	7,251.304	41.01	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			4.80480	1.975	27.58	0.0064	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,340.60480	2,603.275	27.58	0.9936	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1.11820	0.397	31.24	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,386.91820	3,651.697	31.24	0.9987	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1.10440	0.392	31.28	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,396.90440	3,661.692	31.28	0.9987	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			388.63150	255.480	19.26	0.4004	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			380.23150	512.180	19.26	0.5996	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			105.69770	56.341	20.15	0.1213	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,027.29770	1,243.041	20.15	0.8787	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			31.17120	14.587	20.62	0.0377	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,094.28420	4,358.301	30.14	0.9963	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2.67300	1.592	30.18	0.0037	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,104.27300	4,368.292	30.18	0.9963	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,997.24770	3,260.137	25.94	0.9915	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			3.52630	2.190	28.24	0.0052	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,595.12630	3,858.890	28.24	0.9948	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.57280	0.161	34.90	0.0004	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,392.17280	6,656.861	34.90	0.9996	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2.68420	1.601	30.14	0.0037	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,632.77120	1,881.287	20.62	0.9623	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2.69560	1.610	30.10	0.0037	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,084.29560	4,348.310	30.10	0.9963	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			2.15760	1.175	32.42	0.0026	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,693.75760	4,957.875	32.42	0.9974	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	21.90	Call			5.64770	3.437	25.94	0.0085	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			1,166.03520	944.626	18.22	0.7723	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			109.93520	153.526	18.22	0.2277	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			96.35440	73.766	20.95	0.0768	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,458.05440	3,705.766	20.95	0.9232	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			15.99500	10.478	26.37	0.0113	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,667.69500	7,932.478	26.37	0.9887	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			97.70790	74.823	20.94	0.0777	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			389.74670	479.128	17.76	0.3535	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,796.56290	4,055.307	21.63	0.9343	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			56.56150	50.873	25.70	0.0472	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,228.26150	5,492.873	25.70	0.9528	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,263.23870	2,013.334	17.28	0.8700	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			104.93870	125.334	17.28	0.1300	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,268.04670	1,087.128	17.76	0.6465	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,439.40790	3,686.823	20.94	0.9223	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			97.02890	74.293	20.95	0.0772	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,448.72890	3,696.293	20.95	0.9228	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			224.86960	176.082	20.25	0.1622	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,346.56960	2,568.082	20.25	0.8378	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			74.86290	63.306	21.63	0.0657	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			203.23590	175.964	22.09	0.1210	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,314.03590	4,563.164	22.09	0.8790	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			204.74200	177.224	22.07	0.1218	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,295.54200	4,544.424	22.07	0.8782	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			203.98740	176.593	22.08	0.1214	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,304.78740	4,553.793	22.08	0.8786	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			281.65690	253.364	22.20	0.1497	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,426.15690	4,677.164	22.20	0.8503	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			3,967.10000	4,248.600	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,947.10000	4,228.600	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,957.10000	4,238.600	1.0000	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			782.82060	731.493	22.45	0.2589	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,042.02060	5,280.893	22.45	0.7411	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			784.93270	733.400	22.43	0.2596	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,024.13270	5,262.800	22.43	0.7404	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			783.87520	732.445	22.44	0.2592	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,033.07520	5,271.845	22.44	0.7408	0.00	0	0
Total £ / R Option												0.00	0	42,233
Total £ / R												296,709,327.40	15,722	122,668
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14055		0.14256			0.0000	0.00	0	18,271

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14370		0.14573			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14672		0.14879			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15027		0.15239			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	23,231
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,255.90210	3,055.303	23.18	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00210	0.003	23.18	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,255.95210	2,055.429	19.40	0.9993	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.05210	0.129	19.40	0.0007	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,258.16570	1,060.917	15.78	0.9743	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			2.26570	5.617	15.78	0.0257	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.59	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,426.90000	28,630.300	28.59	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.59	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,426.90000	26,630.300	28.59	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.59	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,426.90000	27,630.300	28.59	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,241.70080	1,116.179	17.35	0.6663	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			362.30080	444.679	17.35	0.3337	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			766.35810	686.118	19.24	0.4662	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			886.95810	1,014.618	19.24	0.5338	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			483.36700	432.911	21.14	0.3166	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,603.96700	1,761.411	21.14	0.6834	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			919.45450	1,038.235	19.49	0.4610	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			810.93960	746.502	20.98	0.4063	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,571.93960	1,720.002	20.98	0.5937	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			585.05540	539.691	22.52	0.3065	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,346.05540	2,513.191	22.52	0.6935	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,158.45450	1,064.735	19.49	0.5390	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	23,231
€ / R	On	26/08/2016	Foreign Exchange Future			15.89020		16.10190			0.0000	619,717.80	39	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.93210		16.16880			0.0000	8,937,908.10	561	37,925
€ / R	On	30/09/2016	Foreign Exchange Future			15.97740		16.21390			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.20500		16.44490			0.0000	8,102,500.00	500	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.28660		16.52820			0.0000	8,306,166.00	510	17,983
€ / R	On	13/03/2017	Foreign Exchange Future			16.62470		16.87250			0.0000	764,736.20	46	5,023
€ / R	On	19/06/2017	Foreign Exchange Future			17.02490		17.27750			0.0000	8,512,450.00	500	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.40200		17.65950			0.0000	0.00	0	0
Total € / R Future												35,243,478.10	2,156	138,756
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			268.95420	30.200	17.36	1.0000	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			27.05420	0.000	17.36	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			681.05750	848.531	21.38	0.7908	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			180.99120	254.578	19.21	0.4283	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,252.96160	1,024.613	18.95	0.9110	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			24.16160	32.513	18.95	0.0890	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,243.52570	1,015.314	18.91	0.9093	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			24.72570	33.214	18.91	0.0907	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			169.85750	100.631	21.38	0.2092	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			20.53310	27.992	19.25	0.0775	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			105.64370	57.134	21.94	0.1303	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			936.84370	1,125.034	21.94	0.8697	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,234.10190	1,006.031	18.87	0.9075	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			25.30190	33.931	18.87	0.0925	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			539.79120	376.678	19.21	0.5717	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,319.33310	1,090.092	19.25	0.9225	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			170.30330	108.965	21.63	0.1907	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			936.40330	1,111.565	21.63	0.8093	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			730.30620	598.858	18.77	0.5100	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			525.40620	633.858	18.77	0.4900	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,003.92670	1,153.994	19.77	0.6316	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			558.41680	461.624	19.59	0.3893	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			930.21680	1,075.024	19.59	0.6107	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			51.93340	42.621	25.02	0.0473	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,323.73340	4,556.021	25.02	0.9527	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			24.65310	19.052	25.51	0.0229	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			522.12670	430.594	19.77	0.3684	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,396.45310	5,632.452	25.51	0.9771	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			757.31460	632.318	18.80	0.4948	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			629.11460	745.718	18.80	0.5052	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			712.19240	593.976	18.95	0.4724	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			683.99240	807.376	18.95	0.5276	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			528.54950	436.077	19.74	0.3721	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			990.34950	1,139.477	19.74	0.6279	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			525.33040	433.329	19.75	0.3702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			997.13040	1,146.729	19.75	0.6298	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			419.96050	362.720	21.26	0.2511	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,247.46050	2,438.020	21.26	0.7489	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			418.16640	361.170	21.27	0.2502	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,255.66640	2,446.470	21.27	0.7498	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			421.76740	364.281	21.25	0.2521	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,239.26740	2,429.581	21.25	0.7479	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			622.59470	555.252	21.12	0.2979	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,525.09470	2,710.352	21.12	0.7021	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			620.66370	553.529	21.13	0.2971	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,533.16370	2,718.629	21.13	0.7029	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			618.73460	551.812	21.14	0.2963	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,541.23460	2,726.912	21.14	0.7037	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,653.65890	2,831.341	21.00	0.6592	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			841.01680	761.402	21.01	0.3400	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,661.51680	2,839.402	21.01	0.6600	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			845.30120	765.288	20.99	0.3415	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,645.80120	2,823.288	20.99	0.6585	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			843.15890	763.341	21.00	0.3408	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												35,243,478.10	2,156	185,128
AUS / R	On	19/09/2016	Foreign Exchange Future			10.81320		10.90010			0.0000	2,703,300.00	250	10,583
AUS / R	On	19/12/2016	Foreign Exchange Future			10.98350		11.07130			0.0000	0.00	0	1,015
AUS / R	On	13/03/2017	Foreign Exchange Future			11.14580		11.23570			0.0000	378,957.20	34	3,531
AUS / R	On	19/06/2017	Foreign Exchange Future			11.33850		11.42990			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.52370		11.61650			0.0000	0.00	0	0
Total AU\$ / R Future												3,082,257.20	284	15,129
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			704.97260	615.400	15.04	0.9342	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			14.87260	12.200	15.04	0.0658	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			723.99700	634.736	15.25	0.9379	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			13.89700	11.536	15.25	0.0621	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			714.47670	625.062	15.14	0.9361	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			14.37670	11.862	15.14	0.0639	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			186.96790	221.485	14.71	0.3475	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			581.91240	529.039	14.72	0.6482	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			190.61240	225.539	14.72	0.3518	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			594.66830	540.977	14.70	0.6567	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			183.36830	217.477	14.70	0.3433	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			588.26790	534.986	14.71	0.6525	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			261.79040	240.458	16.15	0.3023	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			966.09040	1,034.658	16.15	0.6977	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			259.56930	238.418	16.17	0.3002	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			973.86930	1,042.618	16.17	0.6998	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			257.36540	236.394	16.19	0.2980	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			981.66540	1,050.594	16.19	0.7020	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			406.52490	376.015	16.09	0.3622	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,036.62490	1,097.515	16.09	0.6378	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			403.93060	373.602	16.10	0.3603	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,044.03060	1,105.102	16.10	0.6397	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			409.13770	378.443	16.07	0.3641	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,029.23770	1,089.943	16.07	0.6359	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			543.67200	505.001	16.16	0.4035	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,097.17200	1,151.301	16.16	0.5965	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			540.68280	502.303	16.17	0.4018	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,104.18280	1,158.603	16.17	0.5982	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			537.71100	499.621	16.19	0.4000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,111.21100	1,165.921	16.19	0.6000	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,082,257.20	284	15,129
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.95870		11.07960			0.0000	0.00	0	2,230
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.16190		11.28480			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.35270		11.47840			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,230
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			6.42800	3.666	22.08	0.0168	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,306.82800	1,424.966	22.08	0.9832	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			6.29450	3.587	22.13	0.0164	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,316.69450	1,434.887	22.13	0.9836	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			6.16440	3.511	22.19	0.0160	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,326.56440	1,444.811	22.19	0.9840	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			107.57720	86.561	18.82	0.1488	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,352.77720	1,454.661	18.82	0.8512	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			109.94060	88.511	18.78	0.1517	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,335.14060	1,436.611	18.78	0.8483	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			108.75220	87.530	18.80	0.1502	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,343.95220	1,445.630	18.80	0.8498	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			202.60850	173.382	18.06	0.2142	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,454.20850	1,550.681	18.06	0.7858	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			201.05280	172.031	18.08	0.2128	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,462.65280	1,559.331	18.08	0.7872	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			199.51010	170.692	18.10	0.2113	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,471.11010	1,567.992	18.10	0.7887	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,230
CHF / R	On	19/09/2016	Foreign Exchange Future			14.60230		14.81090			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.95040		15.16440			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.27960		15.50000			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			14.74770	7.169	24.37	0.0216	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,803.84770	2,004.869	24.37	0.9784	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			14.55910	7.086	24.42	0.0214	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,813.65910	2,014.786	24.42	0.9786	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			14.37380	7.005	24.47	0.0211	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,823.47380	2,024.705	24.47	0.9789	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			244.77250	196.796	21.99	0.2019	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,780.37250	1,946.396	21.99	0.7981	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			248.09850	199.566	21.96	0.2043	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,763.69850	1,929.166	21.96	0.7957	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			246.42990	198.176	21.97	0.2031	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,772.02990	1,937.776	21.97	0.7969	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			430.12470	370.493	21.60	0.2692	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,000.12470	2,160.893	21.60	0.7308	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			434.07580	373.954	21.57	0.2714	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,984.07580	2,144.354	21.57	0.7286	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			432.09730	372.218	21.58	0.2703	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,992.09730	2,152.618	21.58	0.7297	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.11280		2.14660			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.14130		2.17590			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.16760		2.20320			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,242.04190	3,576.538	25.74	0.9902	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			9.56640	5.427	25.15	0.0118	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,043.56640	3,377.427	25.15	0.9882	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			8.76220	4.958	25.45	0.0107	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,142.76220	3,476.958	25.45	0.9893	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			8.04190	4.538	25.74	0.0098	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			191.62160	147.630	20.14	0.1282	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,932.62160	3,234.630	20.14	0.8718	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			181.35750	139.562	20.23	0.1220	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,022.35750	3,326.562	20.23	0.8780	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			171.66080	131.953	20.32	0.1160	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,112.66080	3,418.953	20.32	0.8840	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,141.09850	3,430.502	19.33	0.8083	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			358.90210	294.688	19.41	0.1852	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,226.90210	3,518.688	19.41	0.8148	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			345.28280	283.365	19.49	0.1790	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,313.28280	3,607.365	19.49	0.8210	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			373.09850	306.502	19.33	0.1917	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.13470		2.16910			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			1,065.22270	866.232	17.14	0.5704	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			474.22270	619.232	17.14	0.4296	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			1,007.82860	817.037	17.22	0.5489	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			516.82860	670.037	17.22	0.4511	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			952.65650	770.035	17.29	0.5275	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			561.65650	723.035	17.29	0.4725	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.14060		2.17180			0.0000	0.00	0	312
DKK / R	On	19/12/2016	Foreign Exchange Future			2.18880		2.22070			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	312
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			24.80540	18.062	23.50	0.0360	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,206.80540	2,512.062	23.50	0.9640	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			22.65890	16.393	23.81	0.0327	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,304.65890	2,610.393	23.81	0.9673	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			20.74920	14.908	24.13	0.0297	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,402.74920	2,708.908	24.13	0.9703	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			223.08700	177.044	19.64	0.1489	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,716.08700	2,989.044	19.64	0.8511	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			210.45520	165.923	19.68	0.1411	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,803.45520	3,077.923	19.68	0.8589	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			198.51780	155.447	19.71	0.1335	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,891.51780	3,167.447	19.71	0.8665	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	312
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.82060		1.84750			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.85540		1.88270			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.88720		1.91520			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			12.80230	6.841	27.10	0.0155	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,737.80230	3,000.841	27.10	0.9845	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			11.49460	6.069	27.36	0.0138	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,836.49460	3,100.069	27.36	0.9862	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			10.33780	5.392	27.62	0.0123	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,935.33780	3,199.392	27.62	0.9877	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			259.87580	212.127	23.46	0.1719	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,632.87580	2,858.127	23.46	0.8281	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			247.53530	201.836	23.59	0.1645	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,720.53530	2,947.836	23.59	0.8355	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			235.84070	192.100	23.72	0.1574	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,808.84070	3,038.100	23.72	0.8426	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			489.68530	422.011	22.27	0.2476	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,737.68530	2,950.011	22.27	0.7524	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			473.15230	407.214	22.38	0.2400	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,821.15230	3,035.214	22.38	0.7600	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			457.26750	393.018	22.49	0.2327	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,905.26750	3,121.018	22.49	0.7673	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			0.13880		0.14080			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13890		0.14100			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13910		0.14100			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			0.07030		0.05900			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04140		0.04050			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04030		0.03970			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			10.36250		10.45020			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.51090		10.59970			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.65610		10.74650			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	100
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			996.47580	909.863	19.85	0.9653	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			6.27580	7.363	19.85	0.0347	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			986.66360	900.061	19.75	0.9644	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			6.46360	7.560	19.75	0.0356	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			976.85740	890.264	19.66	0.9634	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			6.65740	7.764	19.66	0.0366	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			290.89800	261.836	17.12	0.3888	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			541.19800	600.936	17.12	0.6112	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			287.59230	258.805	17.14	0.3853	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			547.89230	607.905	17.14	0.6147	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			284.32160	255.808	17.16	0.3819	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			554.62160	614.908	17.16	0.6181	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			731.16350	791.598	16.89	0.6044	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			374.47750	344.723	16.91	0.3929	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			737.97750	798.623	16.91	0.6071	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			380.87880	350.695	16.88	0.3982	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			724.37880	784.595	16.88	0.6018	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			377.66350	347.698	16.89	0.3956	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	100
PULA / R	On	19/09/2016	Foreign Exchange Future			1.33250		1.34760			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.34830		1.36350			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36290		1.37860			0.0000	0.00	0	0
Total PULA / R Future												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			524.00000	675.000		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			624.00000	775.000		1.0000	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			724.00000	875.000		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			365.00000	517.000		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			465.00000	617.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			565.00000	717.000		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			414.00000	571.000		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			514.00000	671.000		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			614.00000	771.000		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			1.32050		1.32000			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.32310		1.32260			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.32580		1.32530			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12850		1.12880			0.0000	0.00	0	13,346
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13310		1.13340			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13770		1.13800			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,346

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												0.00	0	13,346
RAIN	On	19/09/2016	Foreign Exchange Future			24,808.48000		25,180.39000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,283.74000		25,663.03000			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			10.45130		10.58030			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.63810		10.76930			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			10.59890	6.237	21.45	0.0287	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,050.29890	1,174.937	21.45	0.9713	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			10.26880	6.093	21.51	0.0281	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,059.96880	1,184.793	21.51	0.9719	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			9.94870	5.953	21.57	0.0274	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,069.64870	1,194.653	21.57	0.9726	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			123.78570	102.657	18.95	0.1764	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,164.48570	1,274.557	18.95	0.8236	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			122.42420	101.446	18.97	0.1746	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,173.12420	1,283.346	18.97	0.8254	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			121.07850	100.252	18.99	0.1729	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,181.77850	1,292.152	18.99	0.8271	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.78910		4.85670			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.78510		4.84790			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			6.24210	3.659	20.58	0.0370	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			419.54210	484.559	20.58	0.9630	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			6.84670	3.993	20.23	0.0405	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			400.14670	464.893	20.23	0.9595	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			6.53540	3.821	20.41	0.0387	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			409.83540	474.721	20.41	0.9613	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			41.06310	34.076	16.67	0.1525	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			483.16310	538.976	16.67	0.8475	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			39.78850	33.015	16.70	0.1484	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			491.88850	547.915	16.70	0.8516	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			38.55290	31.813	16.71	0.1440	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			500.65290	556.713	16.71	0.8560	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 19/09/2016			Foreign Exchange Future	1.40470	1.41330			0.0000	0.00	0	0
ZMW / R On 19/12/2016			Foreign Exchange Future	1.34440	1.35430			0.0000	0.00	0	0
ZMW / R On 13/03/2017			Foreign Exchange Future	1.29390	1.31810			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,358,800,188.50	90,157	1,043,337
Total Options									10,583,828.90	24,450	2,092,520
Grand Total:									1,369,384,017.40	114,607	3,135,857