



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: 31/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/08/2016 Foreign Exchange Future			14.64210		14.48430			0.0000	6,003,261.00	410	0
\$ / R On 01/09/2016 Foreign Exchange Future			14.70280		14.48440			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			14.70920		14.49190			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			14.71130		14.49440			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.72200		14.49930			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.72730		14.50180			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.74540		14.51380			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.74980		14.51980			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.75860		14.53180			0.0000	1,258,229,684.40	85,254	447,801
\$ / R On 22/09/2016 Foreign Exchange Future			14.76520		14.54080			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.77620		14.55580			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.77840		14.55880			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.78060		14.56180			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.78280		14.56480			0.0000	4,597,450.80	311	2,856
\$ / R On 05/10/2016 Foreign Exchange Future			14.79510		14.57960			0.0000	73,975.50	5	32
\$ / R On 10/10/2016 Foreign Exchange Future			14.80960		14.59410			0.0000	25,176,320.00	1,700	2,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.81530		14.61250			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.82110		14.60560			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.83550		14.62010			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.85570		14.64040			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.85860		14.64330			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	Foreign Exchange Future			14.89050		14.67460			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			14.89930		14.68310			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.91970		14.70270			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.95170		14.73360			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.99590		14.77690			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.99890		14.77980			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.01370		14.79440			0.0000	190,583,907.80	12,694	105,406
\$ / R	On	13/01/2017	Foreign Exchange Future			15.08770		14.86710			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			15.12320		14.90200			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.26270		15.03900			0.0000	24,374,531.90	1,597	79,452
\$ / R	On	12/04/2017	Foreign Exchange Future			15.35250		15.12670			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.39140		15.16480			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.55720		15.32730			0.0000	1,711,292.00	110	149,681
\$ / R	On	12/07/2017	Foreign Exchange Future			15.62760		15.39660			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.83570		15.60290			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			16.11360		15.88450			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.39140		16.16600			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.66930		16.44760			0.0000	0.00	0	70
Total \$ / R Future												1,510,750,423.40	102,081	799,223
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			654.74880	812.100	25.10	1.0000	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			0.44880	0.000	25.10	0.0000	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			6.88560	0.000	25.10	0.0000	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			442.58560	277.900	25.10	1.0000	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			399.32030	593.881	34.80	0.9884	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			24.92030	1.081	34.80	0.0116	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			547.32120	753.122	37.52	0.9964	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			12.92120	0.322	37.52	0.0036	0.00	0	18,400
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			1,016.29030	1,230.884	31.81	0.9909	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			4.39030	1.684	31.81	0.0091	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			803.29260	1,017.546	29.54	0.9713	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			8.89260	6.246	29.54	0.0287	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.13080	0.183	45.78	0.0008	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,245.73080	3,028.883	45.78	0.9992	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.13250	0.184	46.57	0.0008	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,305.73250	3,088.884	46.57	0.9992	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			999.85200	1,214.838	31.67	0.9837	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			5.45200	3.538	31.67	0.0163	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			734.31210	951.161	25.77	0.9601	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			15.01210	9.161	25.77	0.0399	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.72200	0.992	40.29	0.0037	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,801.42200	2,578.991	40.29	0.9963	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			3.21340	5.019	34.05	0.0179	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,001.41340	1,777.719	34.05	0.9821	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.38120	0.675	42.25	0.0024	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,298.58120	3,073.375	42.25	0.9976	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	09/09/2016	Foreign Exchange Option	13.50	Call		1,012.46730	1,234.148	28.96	0.9736	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		10.66730	6.848	28.96	0.0264	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		79.16240	132.407	26.31	0.3360	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		577.36240	405.107	26.31	0.6640	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		0.71370	1.401	46.25	0.0036	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		4,196.91370	3,966.000	46.25	0.9964	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		119.37400	190.989	25.19	0.3951	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		555.57400	395.589	25.19	0.6049	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,244.56960	1,469.800	27.83	0.9696	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		14.76960	10.000	27.83	0.0304	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,234.85270	1,460.060	27.79	0.9689	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		15.05270	10.260	27.79	0.0311	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,225.14170	1,450.252	27.71	0.9683	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		15.34170	10.452	27.71	0.0317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call		1,539.65740	1,763.482	26.09	0.9847	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put		7.85740	4.882	26.09	0.0153	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,305.85360	1,527.607	25.13	0.9727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		14.05360	9.007	25.13	0.0273	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,257.57490	1,478.812	24.93	0.9693	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,170.97280	2,944.584	33.01	0.9912	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		1.04620	1.848	45.58	0.0040	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,019.24620	4,793.248	45.58	0.9960	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		5.91050	9.341	29.39	0.0255	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,334.11050	2,110.741	29.39	0.9745	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,473.10360	2,249.094	29.99	0.9789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		2.79760	4.036	32.15	0.0111	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,970.99760	2,745.436	32.15	0.9889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		8.02810	12.818	28.44	0.0346	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,116.22810	1,894.218	28.44	0.9654	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		2.77280	3.184	33.01	0.0088	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,136.00270	1,913.847	28.53	0.9663	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		7.37350	11.742	28.70	0.0318	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,175.57350	1,953.142	28.70	0.9682	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		12.12020	19.550	27.24	0.0519	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,840.32020	1,620.950	27.24	0.9481	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		4.90360	7.694	29.99	0.0211	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,869.78340	1,650.066	27.36	0.9503	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		9.69060	15.552	27.88	0.0417	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,987.89060	1,766.952	27.88	0.9583	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		21.31710	37.966	26.29	0.0940	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,489.51710	1,279.366	26.29	0.9060	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		7.80270	12.447	28.53	0.0337	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,518.50300	1,307.215	26.35	0.9106	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		13.90740	22.488	26.85	0.0593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,752.10740	1,533.888	26.85	0.9407	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		48.77320	80.633	25.53	0.1781	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	15.60	Put			1,116.97320	922.033	25.53	0.8219	276,610.02	300	700
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			11.58340	18.666	27.36	0.0497	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,208.05910	1,008.504	25.72	0.8472	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			28.64990	49.685	26.02	0.1185	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,356.84990	1,151.085	26.02	0.8815	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			103.56120	156.708	24.34	0.3075	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			771.76120	598.108	24.34	0.6925	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			20.30300	35.815	26.35	0.0894	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			855.47730	674.988	24.67	0.7297	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			59.45660	96.552	25.34	0.2065	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,027.65660	837.952	25.34	0.7935	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			213.47270	306.337	22.86	0.5097	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			441.67270	307.737	22.86	0.4903	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			39.85910	67.104	25.72	0.1528	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			503.18150	359.871	23.16	0.5360	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			144.84610	214.106	23.66	0.3922	0.00	0	5,050
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			613.04610	455.506	23.66	0.6078	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			265.16470	375.347	22.51	0.5829	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			353.36470	236.747	22.51	0.4171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			87.27730	133.588	24.67	0.2703	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			402.68210	275.958	22.70	0.4591	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			227.29270	324.896	22.75	0.5305	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			415.49270	286.296	22.75	0.4695	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			423.89120	573.201	21.75	0.7457	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			192.09120	114.601	21.75	0.2543	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			184.98150	268.471	23.16	0.4640	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			285.98990	184.440	22.23	0.3542	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			273.33130	386.084	22.47	0.5934	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			341.53130	227.484	22.47	0.4066	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			799.89200	1,008.116	22.25	0.9157	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			48.09200	29.516	22.25	0.0843	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			234.48210	334.558	22.70	0.5409	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			92.01690	47.414	21.04	0.1307	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			485.17420	646.104	21.51	0.7912	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			153.37420	87.504	21.51	0.2088	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			1,001.09420	1,216.947	23.46	0.9462	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			29.29420	18.347	23.46	0.0538	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			317.78990	443.041	22.23	0.6458	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			38.43560	23.780	22.80	0.0688	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			872.00480	1,083.430	22.69	0.9283	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			40.20480	24.830	22.69	0.0717	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,247.94280	1,469.070	24.89	0.9686	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			16.14280	10.470	24.89	0.0314	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			623.81690	806.014	21.04	0.8693	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			15.77490	10.212	24.93	0.0307	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,238.31960	1,459.299	24.84	0.9679	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	13.31	Put			16.51960	10.698	24.84	0.0321	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			1,057.35090	1,274.716	23.79	0.9525	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			25.55090	16.116	23.79	0.0475	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			890.23560	1,102.380	22.80	0.9312	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			508.38770	662.426	21.05	0.7826	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			167.58770	97.226	21.05	0.2174	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			292.22300	385.153	21.29	0.5517	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			426.42300	298.953	21.29	0.4483	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			2.62060	2.945	31.79	0.0071	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,853.82060	3,634.545	31.79	0.9929	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,759.28170	2,978.703	26.58	0.9990	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.48170	0.303	26.58	0.0010	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,090.85290	1,295.104	19.98	0.9518	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			32.05290	16.704	19.98	0.0482	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			2.72350	3.084	30.84	0.0076	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,693.92350	3,474.684	30.84	0.9924	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			971.43190	1,166.142	19.60	0.9307	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			49.63190	25.542	19.60	0.0693	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			143.41470	189.238	22.98	0.3124	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			878.61470	706.438	22.98	0.6876	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			1,069.01280	1,258.639	18.66	0.9379	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			49.41280	23.539	18.66	0.0621	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			402.69370	497.164	20.04	0.5939	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			418.59370	297.564	20.04	0.4061	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			0.00000	509.662	20.03	0.5946	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			0.00000	304.362	20.03	0.4054	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			135.60080	166.958	22.81	0.2484	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,220.00080	1,035.858	22.81	0.7516	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			469.03100	563.663	19.71	0.6090	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			428.93100	308.163	19.71	0.3910	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			7.74230	7.639	26.68	0.0144	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,137.34230	3,921.939	26.68	0.9856	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			7.07540	6.849	26.70	0.0131	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,216.67540	4,001.149	26.70	0.9869	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,844.12020	3,058.373	23.76	0.9941	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			3.72020	2.673	23.76	0.0059	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,217.21090	1,395.476	17.95	0.9186	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			76.81090	39.777	17.95	0.0814	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			363.66880	427.556	20.28	0.4821	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			680.36880	528.956	20.28	0.5179	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			331.71300	389.823	20.52	0.4501	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			748.41300	591.223	20.52	0.5499	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			120.43910	140.294	23.10	0.1948	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,617.13910	1,421.694	23.10	0.8052	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,438.55240	1,632.464	18.21	0.9483	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			45.25240	23.864	18.21	0.0517	0.00	0	9,960

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		684.91200	804.240	18.91	0.7248	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		291.61200	195.640	18.91	0.2752	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		135.09050	156.434	23.24	0.1973	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,760.49050	1,565.934	23.24	0.8027	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		128.29120	148.786	23.38	0.1888	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,813.69120	1,618.286	23.38	0.8112	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		420.71180	489.544	20.20	0.4991	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		696.11180	549.044	20.20	0.5009	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		1,205.04290	1,373.852	18.33	0.8788	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		121.94290	74.552	18.33	0.1212	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		758.99060	879.642	19.03	0.7166	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		325.89060	230.342	19.03	0.2834	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		284.92930	331.426	21.77	0.3473	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,182.22930	1,011.726	21.77	0.6527	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		90.67760	105.769	24.79	0.1297	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,477.97760	2,276.069	24.79	0.8703	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,515.69490	1,706.783	18.59	0.9215	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		72.99490	47.083	18.59	0.0785	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,361.78540	1,534.939	18.32	0.8798	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		128.18540	83.239	18.32	0.1202	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		34.65450	40.922	30.14	0.0469	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,701.05450	4,489.222	30.14	0.9531	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,941.03900	3,158.386	21.66	0.9883	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		7.43900	6.686	21.66	0.0117	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		435.91890	337.580	19.18	0.3200	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		842.81890	963.480	19.18	0.6800	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,179.10650	2,387.908	19.28	0.9561	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		39.30650	29.008	19.28	0.0439	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,169.76410	2,378.367	19.27	0.9554	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		39.96410	29.467	19.27	0.0446	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,160.43190	2,368.833	19.25	0.9548	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		40.63190	29.933	19.25	0.0452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,671.94870	1,860.522	18.13	0.9079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		97.54870	66.822	18.13	0.0921	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,613.59570	1,796.759	18.01	0.9002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		109.19570	73.059	18.01	0.0998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,597.10330	1,779.008	18.00	0.8977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		112.70330	75.308	18.00	0.1023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		1,572.51770	1,753.125	18.03	0.8932	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		118.11770	79.425	18.03	0.1068	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,863.99030	2,063.901	18.52	0.9288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		69.59030	50.201	18.52	0.0712	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,444.61450	1,617.968	18.17	0.8676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		150.21450	104.268	18.17	0.1324	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,292.83990	1,456.433	18.36	0.8312	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		198.43990	142.733	18.36	0.1688	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,605.33940	1,787.691	17.99	0.8991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			110.93940	73.991	17.99	0.1009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,241.96970	1,401.997	18.42	0.8175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			217.56970	158.297	18.42	0.1825	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,087.19810	1,231.375	18.63	0.7687	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			292.79810	217.675	18.63	0.2313	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,564.36370	1,744.534	18.04	0.8917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			119.96370	80.834	18.04	0.1083	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			1,030.73560	1,169.698	18.77	0.7479	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			326.33560	245.998	18.77	0.2521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			1,024.59870	1,162.981	18.79	0.7455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			330.19870	249.281	18.79	0.2545	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,256.38170	1,417.436	18.40	0.8214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			211.98170	153.736	18.40	0.1786	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			976.48250	1,110.233	18.91	0.7265	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			362.08250	276.533	18.91	0.2735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			964.72360	1,097.322	18.94	0.7217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			370.32360	283.622	18.94	0.2783	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			1,036.89970	1,176.443	18.75	0.7502	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			322.49970	242.743	18.75	0.2498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			935.80950	1,065.522	19.02	0.7096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			391.40950	301.822	19.02	0.2904	0.00	0	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			907.56960	1,034.414	19.10	0.6974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			413.16960	320.714	19.10	0.3026	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			1,012.40380	1,149.629	18.82	0.7408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			338.00380	255.929	18.82	0.2592	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			826.88040	945.224	19.33	0.6605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			482.48040	381.524	19.33	0.3395	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			801.30970	916.867	19.41	0.6481	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			506.90970	403.167	19.41	0.3519	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			947.29370	1,078.159	18.99	0.7145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			382.89370	294.459	18.99	0.2855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			705.49750	810.203	19.72	0.5984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			611.09750	496.503	19.72	0.4016	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			661.36410	760.852	19.87	0.5738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			666.96410	547.152	19.87	0.4262	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			0.00000	1,010.026	19.16	0.6876	2,828,071.96	2,800	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			0.00000	336.326	19.16	0.3124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			616.85910	709.546	20.04	0.5470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			732.45910	605.846	20.04	0.4530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			590.01070	678.480	20.15	0.5301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			775.61070	644.780	20.15	0.4699	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			737.87020	846.315	19.61	0.6157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			573.47020	462.615	19.61	0.3843	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			512.70250	590.767	20.56	0.4789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			918.30250	777.067	20.56	0.5211	0.00	0	6,985

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	15.21	Call			509.42890	587.056	20.58	0.4767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			925.02890	783.356	20.58	0.5233	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			636.73110	732.485	19.96	0.5591	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			702.33110	578.785	19.96	0.4409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			0.00000	495.066	21.09	0.4183	2,970,393.00	6,000	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			0.00000	961.366	21.09	0.5817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			424.09390	488.851	21.13	0.4142	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,129.69390	975.151	21.13	0.5858	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			582.54580	669.825	20.18	0.5254	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			788.14580	656.125	20.18	0.4746	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			378.93280	437.202	21.50	0.3787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,264.53280	1,103.502	21.50	0.6213	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			351.67780	405.978	21.74	0.3564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,357.27780	1,192.278	21.74	0.6436	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			451.57960	520.732	20.94	0.4350	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,057.17960	907.032	20.94	0.5650	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			340.94680	393.675	21.84	0.3475	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,396.54680	1,229.975	21.84	0.6525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			338.84390	391.264	21.86	0.3457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,404.44390	1,237.564	21.86	0.6543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			405.89440	468.050	21.27	0.4001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,181.49440	1,024.350	21.27	0.5999	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			273.63450	318.085	22.56	0.2904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,679.23450	1,504.385	22.56	0.7096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			255.20480	297.239	22.77	0.2742	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,770.80480	1,593.539	22.77	0.7258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			349.50060	403.483	21.76	0.3546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,365.10060	1,199.783	21.76	0.6454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			230.73070	268.945	23.04	0.2519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,906.33070	1,725.245	23.04	0.7481	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			222.21400	259.089	23.15	0.2440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,957.81400	1,775.389	23.15	0.7560	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			310.82580	359.116	22.15	0.3219	0.00	0	25,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,516.42580	1,345.416	22.15	0.6781	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			201.12860	234.670	23.43	0.2240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,096.72860	1,910.970	23.43	0.7760	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			192.60090	224.783	23.55	0.2158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,158.20090	1,971.083	23.55	0.7842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			241.11370	280.952	22.92	0.2614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,846.71370	1,667.252	22.92	0.7386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			184.46970	215.353	23.67	0.2079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,220.06970	2,031.654	23.67	0.7921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			175.63920	205.105	23.81	0.1992	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,291.23920	2,101.405	23.81	0.8008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			219.45050	255.892	23.18	0.2414	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,975.05050	1,792.192	23.18	0.7586	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		170.35970	198.974	23.90	0.1939	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,335.95970	2,145.274	23.90	0.8061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		166.26100	194.218	23.97	0.1898	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,371.86100	2,180.518	23.97	0.8102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		191.41610	223.408	23.57	0.2146	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,167.01610	1,979.708	23.57	0.7854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		124.38760	144.397	24.84	0.1455	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,829.98760	2,630.697	24.84	0.8545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		123.86230	143.561	24.85	0.1448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,839.46230	2,639.862	24.85	0.8552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		171.40090	200.186	23.88	0.1950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,327.00090	2,136.486	23.88	0.8050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		114.99920	129.432	25.17	0.1317	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,010.59920	2,805.732	25.17	0.8683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		113.62200	127.628	25.24	0.1299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,039.22200	2,833.928	25.24	0.8701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		131.63690	153.970	24.64	0.1542	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		2,727.23690	2,530.270	24.64	0.8458	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		100.85090	112.745	26.13	0.1142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,336.45090	3,129.045	26.13	0.8858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		99.74460	111.459	26.21	0.1128	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,365.34460	3,157.759	26.21	0.8872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		116.40380	131.670	25.11	0.1338	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,982.00380	2,777.970	25.11	0.8662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		97.59360	108.957	26.38	0.1101	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,423.19360	3,215.257	26.38	0.8899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		88.25500	98.118	27.21	0.0985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,703.85500	3,494.418	27.21	0.9015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		101.98000	114.058	26.04	0.1156	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,307.58000	3,100.358	26.04	0.8844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		75.98430	83.926	28.59	0.0830	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,171.58430	3,960.226	28.59	0.9170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		71.46750	81.688	28.84	0.0806	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,257.06750	4,047.988	28.84	0.9194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		98.30210	109.780	26.33	0.1110	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,403.90210	3,196.080	26.33	0.8890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		63.09370	77.769	29.33	0.0762	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,418.69370	4,214.069	29.33	0.9238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		58.59920	73.998	29.47	0.0728	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,514.19920	4,310.298	29.47	0.9272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		87.09210	96.771	27.33	0.0970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,742.69210	3,533.071	27.33	0.9030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		40.23880	51.478	29.47	0.0533	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,995.83880	4,787.778	29.47	0.9467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		38.43740	49.250	29.47	0.0513	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,054.03740	4,845.550	29.47	0.9487	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	19.00	Call			70.43210	81.207	28.90	0.0800	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,276.03210	4,067.507	28.90	0.9200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			31.22290	40.287	29.47	0.0431	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,316.82290	5,106.587	29.47	0.9569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			29.34170	37.939	29.47	0.0409	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,394.94170	5,184.239	29.47	0.9591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			41.79960	53.405	29.47	0.0550	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,947.39960	4,739.705	29.47	0.9450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			25.09300	32.614	29.47	0.0358	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,590.69300	5,378.914	29.47	0.9642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			17.69480	23.262	29.47	0.0266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,023.29480	5,809.562	29.47	0.9734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			34.52210	44.394	29.47	0.0469	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,190.12210	4,980.694	29.47	0.9531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			15.06270	19.904	29.47	0.0231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,220.66270	6,006.204	29.47	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			12.39340	16.478	29.47	0.0195	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,457.99340	6,242.778	29.47	0.9805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			26.30270	34.133	29.47	0.0372	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,531.90270	5,320.433	29.47	0.9628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2.78470	3.873	29.47	0.0053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,218.38470	8,000.173	29.47	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.07830	0.120	29.47	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,145.67830	11,926.420	29.47	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			16.32860	21.521	29.47	0.0248	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,121.92860	5,907.821	29.47	0.9752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,328.18100	2,539.095	19.41	0.9619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			33.78100	25.395	19.41	0.0381	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			2,243.07740	2,452.502	19.25	0.9572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			38.67740	28.802	19.25	0.0428	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			11.80000	15.713	29.47	0.0187	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,517.40000	6,302.013	29.47	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,005.26900	3,222.787	20.65	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.86900	9.087	20.65	0.0146	0.00	0	250
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,216.91020	1,370.074	18.43	0.7750	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			299.81020	232.374	18.43	0.2250	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			351.17850	401.016	21.98	0.3259	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,654.07850	1,483.316	21.98	0.6741	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,165.74570	1,312.703	18.47	0.7442	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			363.74570	289.503	18.47	0.2558	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			445.26350	505.871	21.26	0.3824	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,433.26350	1,272.671	21.26	0.6176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			754.07610	844.536	19.95	0.5134	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,065.07610	931.836	19.95	0.4866	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			630.24980	706.504	20.55	0.4480	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,331.24980	1,183.804	20.55	0.5520	0.00	0	3,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			797.11740	892.323	19.77	0.5346	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			988.11740	859.623	19.77	0.4654	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			757.57130	848.421	19.94	0.5151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,058.57130	925.721	19.94	0.4849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			315.86840	355.498	22.98	0.2522	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,586.86840	2,402.798	22.98	0.7478	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			750.60210	840.670	19.97	0.5116	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,071.60210	937.970	19.97	0.4884	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			641.89190	719.509	20.49	0.4545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,302.89190	1,156.809	20.49	0.5455	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			178.41270	194.143	25.86	0.1429	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,139.41270	3,931.443	25.86	0.8571	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			403.55270	453.730	22.19	0.3107	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,114.55270	1,941.030	22.19	0.6893	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			361.34270	406.764	22.55	0.2831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,322.34270	2,144.064	22.55	0.7169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			57.95770	70.231	27.71	0.0574	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,438.95770	6,227.531	27.71	0.9426	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			207.52090	227.002	24.62	0.1683	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,598.52090	3,394.302	24.62	0.8317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			206.93560	226.343	24.64	0.1678	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,607.93560	3,403.643	24.64	0.8322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			2,145.78350	2,343.534	17.03	0.9122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			106.78350	80.834	17.03	0.0878	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,344.71340	1,497.029	18.34	0.7452	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			405.71340	334.329	18.34	0.2548	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			163.01200	176.795	26.69	0.1292	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,504.01200	4,294.095	26.69	0.8708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,860.75800	3,078.894	15.92	0.9766	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			21.75800	16.194	15.92	0.0234	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			433.82220	484.122	22.33	0.3078	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,327.12220	2,151.622	22.33	0.6922	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,554.88720	1,715.502	18.22	0.7711	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			378.18720	313.002	18.22	0.2289	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,505.45200	1,660.970	18.31	0.7479	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			440.65200	369.570	18.31	0.2521	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			534.14560	591.999	21.71	0.3562	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,039.34560	1,870.599	21.71	0.6438	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,272.70220	1,392.909	18.89	0.6345	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			835.40220	725.709	18.89	0.3655	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,023.99280	1,123.104	19.77	0.5435	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,196.69280	1,065.904	19.77	0.4565	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,020.32800	1,119.176	19.79	0.5421	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,203.02800	1,071.976	19.79	0.4579	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,016.68290	1,115.268	19.80	0.5407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,209.38290	1,078.068	19.80	0.4593	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,013.04640	1,111.370	19.82	0.5392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,215.74640	1,084.170	19.82	0.4608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			926.67740	1,017.205	20.15	0.5045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,379.37740	1,240.005	20.15	0.4955	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			783.82040	859.897	20.79	0.4425	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,716.52040	1,562.697	20.79	0.5575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			669.86560	733.934	21.44	0.3885	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,072.56560	1,906.734	21.44	0.6115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			424.91400	465.493	23.29	0.2624	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,247.61400	3,058.293	23.29	0.7376	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,624.06260	1,776.517	18.33	0.7343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			526.76260	449.317	18.33	0.2657	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			372.38170	401.079	23.92	0.2295	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,695.08170	3,493.879	23.92	0.7705	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			300.94990	322.106	25.87	0.1823	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,683.64990	4,474.906	25.87	0.8177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,480.68270	2,672.196	16.56	0.9009	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			153.38270	114.996	16.56	0.0991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,697.95560	1,855.254	18.24	0.7518	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			480.65560	408.054	18.24	0.2482	0.00	0	2,850
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			500.51410	546.198	22.94	0.2907	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,083.91410	2,898.598	22.94	0.7093	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,882.33290	2,040.641	17.96	0.7776	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			435.73290	363.041	17.96	0.2224	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			777.42300	841.469	21.98	0.3819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,554.52300	2,385.769	21.98	0.6181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			775.36680	839.264	22.00	0.3810	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,562.46680	2,393.564	22.00	0.6190	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,989.89760	3,190.352	16.16	0.9181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			136.99760	104.652	16.16	0.0819	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			2,247.07730	2,414.522	17.61	0.8087	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			394.17730	328.822	17.61	0.1913	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			779.49250	843.689	21.97	0.3827	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,546.59250	2,377.989	21.97	0.6173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,065.13020	1,146.600	22.05	0.4385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,470.63020	2,323.000	22.05	0.5615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,062.70200	1,143.969	22.06	0.4377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,478.20200	2,330.369	22.06	0.5623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,060.27410	1,141.354	22.07	0.4368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,485.77410	2,337.754	22.07	0.5632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,452.44580	1,561.919	20.66	0.5587	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,567.94580	1,448.319	20.66	0.4413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,281.82710	1,373.691	22.34	0.4624	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,605.82710	2,472.291	22.34	0.5376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,279.25820	1,370.948	22.35	0.4616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,613.25820	2,479.548	22.35	0.5384	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			1,276.70440	1,368.213	22.36	0.4609	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,620.70440	2,486.813	22.36	0.5391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,488.32720	1,587.837	22.57	0.4805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,750.72720	2,628.537	22.57	0.5195	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,279.81850	3,460.110	18.33	0.8262	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			472.21850	430.810	18.33	0.1738	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,493.62620	1,593.474	22.55	0.4819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,736.02620	2,614.174	22.55	0.5181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,490.97780	1,590.657	22.56	0.4812	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,743.37780	2,621.357	22.56	0.5188	0.00	0	0
Total \$ / R Option												6,075,074.98	9,100	2,017,905
Total \$ / R												1,516,825,498.38	111,181	2,817,128
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.75860		14.53180			0.0000	1,047,860.60	71	566
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.01370		14.79440			0.0000	540,493.20	36	176
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.26270		15.03900			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.55720		15.32730			0.0000	0.00	0	3
Total \$ / R MAXI Future												1,588,353.80	107	798
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			14,725.78150	21,740.867	23.63	0.3968	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			60,545.78150	44,880.867	23.63	0.6032	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			14,484.61150	21,410.638	23.66	0.3922	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			61,304.61150	45,550.638	23.66	0.6078	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			14,246.99960	21,084.661	23.70	0.3877	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			62,066.99960	46,224.661	23.70	0.6123	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			58,654.31810	67,407.458	20.16	0.5278	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			78,214.31810	65,037.458	20.16	0.4722	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			58,283.48980	66,982.473	20.18	0.5254	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			78,843.48980	65,612.473	20.18	0.4746	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			57,914.90380	66,565.835	20.20	0.5230	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			79,474.90380	66,195.835	20.20	0.4770	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			232,234.27240	214,406.406	22.55	0.7169	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			35,976.06130	40,498.542	22.56	0.2821	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			233,076.06130	215,228.542	22.56	0.7179	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			36,292.92600	40,855.158	22.54	0.2842	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			231,392.92600	213,585.158	22.54	0.7158	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			36,134.27240	40,676.406	22.55	0.2831	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			75,515.06380	82,794.292	20.93	0.4292	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			179,785.06380	164,074.292	20.93	0.5708	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			75,260.53350	82,514.023	20.95	0.4280	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			180,530.53350	164,794.023	20.95	0.5720	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			75,007.57370	82,235.428	20.96	0.4269	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			181,277.57370	165,515.428	20.96	0.5731	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												1,588,353.80	107	798
£ / R	On	31/08/2016	Foreign Exchange Future			19.18040		18.97570			0.0000	57,541.20	3	0
£ / R	On	08/09/2016	Foreign Exchange Future			19.29110		18.99620			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			19.34140		19.04100			0.0000	18,122,891.80	937	47,121
£ / R	On	05/10/2016	Foreign Exchange Future			19.40130		19.11550			0.0000	0.00	0	112
£ / R	On	27/10/2016	Foreign Exchange Future			19.49240		19.22670			0.0000	799,188.40	41	41
£ / R	On	19/12/2016	Foreign Exchange Future			19.71890		19.42790			0.0000	31,057,267.50	1,575	20,691
£ / R	On	13/03/2017	Foreign Exchange Future			20.08510		19.78680			0.0000	1,024,340.10	51	1,144
£ / R	On	25/04/2017	Foreign Exchange Future			20.27660		19.97370			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.52180		20.21390			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			21.35430		21.04570			0.0000	0.00	0	520
Total £ / R Future												51,061,229.00	2,607	79,227
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			89.82310	0.000	12.40	0.0000	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			25.52310	140.400	12.40	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.22530	0.322	31.80	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,264.02530	2,969.222	31.80	0.9987	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.22070	0.315	31.83	0.0012	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,274.02070	2,979.215	31.83	0.9988	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.02620	0.090	55.76	0.0002	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,853.82620	6,558.990	55.76	0.9998	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2.23640	3.912	28.65	0.0138	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,206.03640	1,912.812	28.65	0.9862	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.22990	0.330	31.77	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,254.02990	2,959.230	31.77	0.9987	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			433.15980	627.015	20.95	0.6939	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			292.15980	185.615	20.95	0.3061	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			111.04520	189.553	21.63	0.3153	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			900.04520	678.153	21.63	0.6847	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			31.53390	61.950	22.24	0.1290	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,500.53390	1,230.550	22.24	0.8710	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1.69910	2.397	29.63	0.0058	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,950.69910	3,650.997	29.63	0.9942	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			1.00590	1.464	31.88	0.0035	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,560.00590	4,260.064	31.88	0.9965	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			4.28440	6.348	25.14	0.0163	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,863.28440	2,564.948	25.14	0.9837	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			2.52180	3.562	27.61	0.0089	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,461.52180	3,162.162	27.61	0.9911	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.17160	0.402	37.24	0.0009	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,259.17160	5,959.002	37.24	0.9991	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1.68350	2.379	29.67	0.0058	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,960.68350	3,660.979	29.67	0.9942	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	23.01	Call		1.66810	2.362	29.72	0.0057	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		3,970.66810	3,670.962	29.72	0.9943	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call		1,278.21350	1,537.848	20.20	0.9034	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put		82.71350	56.548	20.20	0.0966	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call		0.00000	750.001	19.80	0.5867	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put		0.00000	477.601	19.80	0.4133	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		108.91890	158.553	21.98	0.1382	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		3,331.01890	3,089.653	21.98	0.8618	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		15.49220	15.386	25.71	0.0162	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		7,527.59220	7,236.486	25.71	0.9838	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		110.41730	160.535	21.96	0.1397	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		350.73630	305.349	19.03	0.2390	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		3,667.18080	3,417.744	22.20	0.8860	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		53.19960	60.332	23.89	0.0573	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		5,085.29960	4,801.432	23.89	0.9427	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		2,395.77510	2,681.522	19.84	0.9109	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		97.87510	92.622	19.84	0.0891	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		1,368.63630	1,614.249	19.03	0.7610	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		3,312.51730	3,071.635	21.96	0.8603	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		109.66560	159.541	21.97	0.1389	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		3,321.76560	3,080.641	21.97	0.8611	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		249.81620	335.194	21.14	0.2575	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		2,231.91620	2,026.295	21.14	0.7425	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		85.08080	126.644	22.20	0.1140	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		217.39820	273.620	22.21	0.1694	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		4,190.59820	3,948.520	22.21	0.8306	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		219.04420	275.707	22.20	0.1705	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		4,172.24420	3,930.607	22.20	0.8295	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		218.18660	274.661	22.20	0.1699	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		4,181.38660	3,939.561	22.20	0.8301	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		300.81690	360.408	22.02	0.1958	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		4,307.11690	4,063.808	22.02	0.8042	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		3,826.10000	3,518.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		3,806.10000	3,498.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		3,816.10000	3,508.200		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		812.73320	864.351	21.66	0.2943	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		4,927.03320	4,670.051	21.66	0.7057	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		814.94370	866.787	21.64	0.2951	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		4,909.24370	4,652.487	21.64	0.7049	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		813.83290	865.567	21.65	0.2947	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		4,918.13290	4,661.267	21.65	0.7053	0.00	0	0
Total £ / R Option											0.00	0	42,233

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												51,061,229.00	2,607	121,460
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14271		0.14146			0.0000	0.00	0	18,271
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14585		0.14469			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14888		0.14769			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15252		0.15127			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15596		0.15470			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			3,145.50270	3,271.102	26.79	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00270	0.002	26.79	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,145.64120	2,271.162	22.46	0.9997	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.14120	0.062	22.46	0.0003	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,151.01800	1,273.761	18.44	0.9874	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			5.51800	2.661	18.44	0.0126	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.67	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,531.40000	26,414.500	28.67	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.67	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,531.40000	27,414.500	28.67	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.67	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,531.40000	28,414.500	28.67	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			969.54070	890.828	19.20	0.4934	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			464.42540	486.383	20.94	0.3463	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,695.52540	1,597.983	20.94	0.6537	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,195.31850	1,266.397	17.60	0.7066	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			426.41850	377.997	17.60	0.2934	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			738.44070	779.228	19.20	0.5066	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,127.56890	1,178.654	19.43	0.5726	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,000.06890	926.154	19.43	0.4274	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			789.89820	822.623	20.81	0.4348	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,662.39820	1,570.123	20.81	0.5652	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			569.12310	589.117	22.25	0.3280	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,441.62310	2,336.617	22.25	0.6720	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,502.06190	1,553.499	19.75	0.6156	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,032.26190	957.099	19.75	0.3844	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1,126.00300	1,163.722	21.04	0.4957	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,656.20300	1,567.322	21.04	0.5043	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			857.69390	881.771	22.26	0.3960	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,387.89390	2,285.370	22.26	0.6040	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	23,231
€ / R	On	19/09/2016	Foreign Exchange Future			16.43930		16.21120			0.0000	7,019,581.10	427	37,322
€ / R	On	30/09/2016	Foreign Exchange Future			16.47150		16.25540			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.70930		16.49090			0.0000	0.00	0	500

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			16.79780		16.57770			0.0000	106,094,904.80	6,316	23,479
€ / R	On	13/03/2017	Foreign Exchange Future			17.14450		16.91870			0.0000	85,722.50	5	4,905
€ / R	On	19/06/2017	Foreign Exchange Future			17.55830		17.32470			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.94680		17.70660			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			18.31950		18.08480			0.0000	0.00	0	0
Total € / R Future												113,200,208.40	6,748	143,531
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,269.04460	1,491.017	22.96	0.9661	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			17.84460	11.717	22.96	0.0339	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			537.35670	701.410	19.20	0.8193	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			136.15670	72.110	19.20	0.1807	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,278.69420	1,500.805	23.02	0.9667	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			17.49420	11.505	23.02	0.0333	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			148.75800	212.953	21.16	0.3909	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			617.55800	453.653	21.16	0.6091	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			87.01480	128.463	22.16	0.2618	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			875.81480	689.163	22.16	0.7382	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,356.13650	1,579.250	23.49	0.9712	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			14.93650	9.950	23.49	0.0288	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,288.35090	1,510.597	23.08	0.9673	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			17.15090	11.297	23.08	0.0327	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			156.53000	209.983	21.74	0.3239	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			881.13000	718.483	21.74	0.6761	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			737.81000	870.871	18.73	0.6384	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			486.91000	401.571	18.73	0.3616	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			22.90620	37.403	26.49	0.0400	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			644.82380	548.148	18.84	0.4111	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			958.76000	834.536	19.55	0.5252	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			563.73670	664.840	19.38	0.4985	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			886.03670	767.040	19.38	0.5015	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			49.16860	66.647	25.07	0.0689	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,271.46860	4,068.847	25.07	0.9311	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			952.04510	828.293	19.54	0.5231	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			526.46000	622.336	19.55	0.4748	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,345.20620	5,139.603	26.49	0.9600	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			768.95690	897.481	18.72	0.6120	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			591.25690	499.681	18.72	0.3880	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			722.52380	845.948	18.84	0.5889	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			533.05370	629.871	19.52	0.4790	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			945.35370	822.071	19.52	0.5210	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			529.74510	626.093	19.54	0.4769	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,200.04060	2,037.300	21.06	0.6863	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			426.89900	489.811	21.07	0.3126	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,208.19900	2,045.311	21.07	0.6874	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			425.07030	487.836	21.08	0.3115	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,216.37030	2,053.336	21.08	0.6885	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			428.74060	491.800	21.06	0.3137	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			635.87630	707.314	20.91	0.3524	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,491.17630	2,329.014	20.91	0.6476	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			633.90690	705.148	20.93	0.3515	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,499.20690	2,336.848	20.93	0.6485	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			631.93930	702.985	20.94	0.3506	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,507.23930	2,344.685	20.94	0.6494	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,631.98420	2,472.451	20.84	0.6092	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			862.96000	944.041	20.82	0.3924	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,616.36000	2,457.241	20.82	0.6076	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			860.76850	941.639	20.83	0.3916	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,624.16850	2,464.839	20.83	0.6084	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			858.58420	939.251	20.84	0.3908	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,608.92370	1,498.390	19.63	0.4313	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,631.19500	1,755.818	19.61	0.5707	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,596.39500	1,486.318	19.61	0.4293	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,627.45420	1,751.849	19.62	0.5697	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,602.65420	1,492.349	19.62	0.4303	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,623.72370	1,747.890	19.63	0.5687	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												113,200,208.40	6,748	189,903
AUS / R	On	19/09/2016	Foreign Exchange Future			11.07830		10.91280			0.0000	2,271,051.50	205	10,558
AUS / R	On	19/12/2016	Foreign Exchange Future			11.24430		11.08460			0.0000	0.00	0	1,725
AUS / R	On	13/03/2017	Foreign Exchange Future			11.41090		11.24820			0.0000	3,480,324.50	305	3,405
AUS / R	On	19/06/2017	Foreign Exchange Future			11.60920		11.44210			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.79730		11.62860			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.98380		11.81900			0.0000	0.00	0	0
Total AUS / R Future												5,751,376.00	510	15,688
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			730.53410	893.653	19.40	0.9720	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			7.73410	5.353	19.40	0.0280	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			720.73070	883.770	19.28	0.9713	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			7.93070	5.470	19.28	0.0287	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			710.93390	873.889	19.16	0.9706	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			8.13390	5.589	19.16	0.0294	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			189.09290	133.324	14.35	0.2442	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			606.63190	712.375	14.36	0.7632	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			182.03190	128.075	14.36	0.2368	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			600.14050	704.980	14.35	0.7595	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			185.54050	130.680	14.35	0.2405	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			593.69290	697.624	14.35	0.7558	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			961.59240	838.302	15.47	0.6379	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			257.54910	296.614	15.49	0.3596	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			969.34910	845.714	15.49	0.6404	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	13/03/2017	Foreign Exchange Option	11.94	Call			262.05350	301.907	15.46	0.3647	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			953.85350	831.007	15.46	0.6353	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			259.79240	299.202	15.47	0.3621	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			411.71820	465.184	15.71	0.4227	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,019.61820	905.984	15.71	0.5773	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			409.04690	462.049	15.72	0.4205	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,026.94690	912.849	15.72	0.5795	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			406.39450	458.939	15.73	0.4183	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,034.29450	919.739	15.73	0.5817	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,089.24490	982.504	15.99	0.5430	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			544.80290	606.446	16.00	0.4551	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,096.20290	989.146	16.00	0.5449	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			541.78280	603.101	16.01	0.4532	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,103.18280	995.801	16.01	0.5468	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			547.84490	609.804	15.99	0.4570	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			846.26490	928.971	16.17	0.5554	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			907.26490	825.171	16.17	0.4446	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			854.21480	937.668	16.16	0.5590	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			895.21480	813.868	16.16	0.4410	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			850.23070	933.310	16.16	0.5572	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			901.23070	819.510	16.16	0.4428	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,751,376.00	510	15,688
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.25010		11.10720			0.0000	0.00	0	2,230
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.45050		11.31350			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.64610		11.50650			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.87880		11.73440			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			4.63170	8.091	22.89	0.0354	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,277.43170	1,137.991	22.89	0.9646	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			4.52530	7.894	22.94	0.0346	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,287.32530	1,147.794	22.94	0.9654	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			4.42170	7.702	23.00	0.0338	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,297.22170	1,157.602	23.00	0.9662	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			102.03180	119.995	18.22	0.1974	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,318.53180	1,199.495	18.22	0.8026	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			104.38800	122.616	18.17	0.2012	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,300.88800	1,182.116	18.17	0.7988	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			103.20380	121.299	18.19	0.1993	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,309.70380	1,190.799	18.19	0.8007	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			197.19660	222.242	17.49	0.2629	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,420.69660	1,306.142	17.49	0.7371	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			195.63240	220.578	17.51	0.2612	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,429.13240	1,314.478	17.51	0.7388	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			194.08150	218.928	17.53	0.2595	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,437.58150	1,322.828	17.53	0.7405	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			668.79650	736.399	15.67	0.5636	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			664.39650	587.598	15.67	0.4364	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			664.57580	731.834	15.68	0.5612	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			670.17580	593.034	15.68	0.4388	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			660.38340	727.295	15.69	0.5588	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			675.98340	598.495	15.69	0.4412	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			15.03210		14.81130			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.38140		15.16700			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.71730		15.49920			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			16.11950		15.89460			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			8.31830	11.368	23.78	0.0358	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,797.01830	1,579.268	23.78	0.9642	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			8.20780	11.194	23.83	0.0352	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,806.90780	1,589.094	23.83	0.9648	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			8.09930	11.023	23.88	0.0347	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,816.79930	1,598.924	23.88	0.9653	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			237.53670	284.939	21.82	0.2687	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,750.53670	1,583.539	21.82	0.7313	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			235.89480	283.145	21.84	0.2673	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,758.89480	1,591.745	21.84	0.7327	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			234.26690	281.363	21.86	0.2659	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,767.26690	1,599.963	21.86	0.7341	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			422.30450	482.675	21.41	0.3261	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,993.10450	1,835.375	21.41	0.6739	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			426.22790	486.884	21.38	0.3285	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,977.02790	1,819.584	21.38	0.6715	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			424.26130	484.776	21.40	0.3273	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,985.06130	1,827.476	21.40	0.6727	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1,121.12300	1,239.143	19.47	0.5701	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,096.52300	989.643	19.47	0.4299	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1,117.13980	1,234.838	19.48	0.5687	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,102.53980	995.338	19.48	0.4313	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1,113.17710	1,230.553	19.50	0.5673	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,108.57710	1,001.053	19.50	0.4327	0.00	0	0
Total CHF / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.20440		2.16970			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.23250		2.19920			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.25960		2.22580			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.29170		2.25680			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			8.77200	10.657	23.23	0.0246	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,811.77200	2,466.656	23.23	0.9754	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			7.91020	9.615	23.60	0.0222	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,910.91020	2,565.615	23.60	0.9778	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			7.14810	8.699	23.96	0.0200	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,010.14810	2,664.699	23.96	0.9800	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			216.40270	261.327	19.36	0.2057	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,724.40270	2,436.327	19.36	0.7943	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			204.66400	247.726	19.47	0.1964	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,812.66400	2,522.726	19.47	0.8036	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			193.57000	234.864	19.58	0.1875	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,901.57000	2,609.864	19.58	0.8125	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			408.19540	468.700	18.60	0.2681	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,950.19540	2,672.700	18.60	0.7319	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			392.93070	451.244	18.69	0.2596	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,034.93070	2,755.244	18.69	0.7404	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			378.28010	434.495	18.77	0.2513	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,120.28010	2,838.495	18.77	0.7487	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,489.47520	1,302.479	17.94	0.4337	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,544.51390	1,714.467	17.85	0.5881	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,376.51390	1,197.467	17.85	0.4119	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,500.14520	1,666.398	17.89	0.5772	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,432.14520	1,249.398	17.89	0.4228	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,457.47520	1,619.479	17.94	0.5663	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			2.22570		2.19260			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	Put			392.35880	277.752	16.67	0.2452	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			1,156.14450	1,363.620	16.69	0.7362	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			430.14450	306.620	16.69	0.2638	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			1,096.11910	1,294.500	16.71	0.7170	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			470.11910	337.500	16.71	0.2830	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			1,218.35880	1,434.751	16.67	0.7548	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 CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.21020		2.17820			0.0000	446,460.40	202	201
DKK / R	On	19/12/2016	Foreign Exchange Future			2.25890		2.22820			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.30560		2.27410			0.0000	0.00	0	0
Total DKK / R Future												446,460.40	202	201
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			26.12890	31.701	22.34	0.0656	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,144.12890	1,829.701	22.34	0.9344	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			23.91060	27.720	22.60	0.0579	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,241.91060	1,925.720	22.60	0.9421	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			21.48710	24.828	22.96	0.0520	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,339.48710	2,022.828	22.96	0.9480	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			205.24930	242.575	19.28	0.1928	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,823.24930	2,553.575	19.28	0.8072	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			228.75650	269.756	19.06	0.2114	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,646.75650	2,380.756	19.06	0.7886	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			216.67060	255.786	19.17	0.2019	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,734.67060	2,466.786	19.17	0.7981	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1,194.15210	1,346.480	16.63	0.5892	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,053.15210	890.480	16.63	0.4108	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			1,150.05550	1,296.542	16.68	0.5749	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,109.05550	940.542	16.68	0.4251	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			1,107.39080	1,248.094	16.74	0.5606	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,166.39080	992.094	16.74	0.4394	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												446,460.40	202	201
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.90300		1.87340			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.93770		1.90920			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.97110		1.94200			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			2.01020		1.98040			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			12.41390	15.523	25.82	0.0356	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,478.41390	2,185.523	25.82	0.9644	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			10.95410	13.753	26.18	0.0317	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,576.95410	2,283.753	26.18	0.9683	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			9.68140	12.212	26.54	0.0282	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,675.68140	2,382.212	26.54	0.9718	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			297.46290	343.337	22.58	0.2535	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,405.46290	2,166.337	22.58	0.7465	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	2.13	Call			283.06100	327.422	22.73	0.2433	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,491.06100	2,250.422	22.73	0.7567	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			269.40900	312.332	22.88	0.2334	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,577.40900	2,335.332	22.88	0.7666	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			548.22900	609.554	21.46	0.3273	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,528.22900	2,298.554	21.46	0.6727	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			530.42970	589.261	21.58	0.3180	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,610.42970	2,378.261	21.58	0.6820	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			512.29120	569.024	21.70	0.3087	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,692.29120	2,458.024	21.70	0.6913	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,460.70300	1,606.083	18.94	0.5925	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,256.70300	1,104.083	18.94	0.4075	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,420.19960	1,561.500	19.05	0.5807	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,316.19960	1,159.500	19.05	0.4193	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,380.91260	1,518.188	19.15	0.5691	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,376.91260	1,216.188	19.15	0.4309	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			0.14530		0.14310			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14490		0.14320			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14490		0.14320			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14430		0.14370			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			0.08920		0.08810			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04210		0.04140			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04090		0.04030			0.0000	0.00	0	0
NGN / R	On	19/06/2017	Foreign Exchange Future			0.03980		0.03930			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			10.70060		10.48340			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.84460		10.63320			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.99320		10.77870			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			11.17220		10.95310			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			1,028.38630	1,242.799	23.82	0.9891	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			4.98630	2.199	23.82	0.0109	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,018.51760	1,232.891	23.77	0.9887	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			5.11760	2.291	23.77	0.0113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,008.65270	1,222.988	23.72	0.9882	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			5.25270	2.388	23.72	0.0118	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			300.83380	384.503	16.30	0.5156	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			517.63380	389.903	16.30	0.4844	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			297.35230	380.223	16.33	0.5116	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			524.15230	395.623	16.33	0.4884	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			293.90710	375.981	16.35	0.5075	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			530.70710	401.381	16.35	0.4925	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			385.68600	466.021	16.26	0.4881	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			716.98600	582.821	16.26	0.5119	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			392.34260	473.895	16.23	0.4940	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			703.64260	570.695	16.23	0.5060	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			389.00090	469.945	16.24	0.4911	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			710.30090	576.745	16.24	0.5089	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			651.27890	761.073	16.46	0.5808	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			658.17890	548.873	16.46	0.4192	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			659.86920	770.931	16.45	0.5856	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			646.76920	538.732	16.45	0.4144	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			655.47970	765.992	16.45	0.5832	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			652.37970	543.792	16.45	0.4168	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			1.35630		1.34550			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.37120		1.36130			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.38610		1.37610			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.40240		1.39190			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			545.00000	437.000		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			645.00000	537.000		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			745.00000	637.000		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			387.00000	288.000		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			487.00000	388.000		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			587.00000	488.000		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			439.00000	339.000		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			539.00000	439.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			639.00000	539.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			119.00000	224.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			19.00000	124.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	24.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			81.00000	0.000		0.0000	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			1.31050		1.31030			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.31340		1.31320			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.31600		1.31570			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.31910		1.31880			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			1.11390		1.11560			0.0000	44,556.00	40	13,308
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11880		1.12050			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12330		1.12500			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12860		1.13030			0.0000	0.00	0	0
Total QUANTO € / \$ Future												44,556.00	40	13,308
Total QUANTO € / \$												44,556.00	40	13,308
RAIN	On	19/09/2016	Foreign Exchange Future			25,692.72000		25,328.56000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			26,169.28000		25,819.05000			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			10.82950		10.65180			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.01400		10.84170			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			11.19510		11.02070			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			9.31790	18.419	21.45	0.0785	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			977.51790	808.919	21.45	0.9215	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			9.00920	17.916	21.50	0.0765	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			987.20920	818.416	21.50	0.9235	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			8.71040	17.428	21.56	0.0746	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			996.91040	827.928	21.56	0.9254	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			133.64220	163.743	18.23	0.2588	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,101.94220	959.743	18.23	0.7412	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			132.13680	161.931	18.25	0.2563	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,110.43680	967.931	18.25	0.7437	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			130.64890	160.137	18.28	0.2539	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,118.94890	976.137	18.28	0.7461	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			537.61400	624.186	15.98	0.5859	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			506.91400	419.086	15.98	0.4141	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			533.10950	619.152	15.99	0.5828	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			512.40950	424.052	15.99	0.4172	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			528.81550	614.150	16.00	0.5798	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			518.11550	429.050	16.00	0.4202	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			4.97370		4.88990			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.95960		4.88330			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.95470		4.87780			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			5.60980	9.642	19.14	0.0962	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			385.70980	305.942	19.14	0.9038	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			6.12250	10.770	18.76	0.1072	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			366.22250	287.070	18.76	0.8928	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			5.85810	10.187	18.95	0.1015	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			375.95810	296.487	18.95	0.8985	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			49.63400	62.338	16.20	0.2481	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			456.33400	392.738	16.20	0.7519	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			48.12140	60.481	16.24	0.2420	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			464.82140	400.881	16.24	0.7580	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			46.65370	58.679	16.28	0.2360	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			473.35370	409.079	16.28	0.7640	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			223.27580	263.977	14.95	0.5916	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			205.47580	169.277	14.95	0.4084	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			218.32020	258.384	14.94	0.5842	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			210.52020	173.684	14.94	0.4158	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			213.43840	252.864	14.93	0.5769	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			215.63840	178.164	14.93	0.4231	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.53120		1.50140			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.46270		1.43560			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.40640		1.38060			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
ZMW / R On 19/06/2017 Foreign Exchange Future			1.34640		1.32190			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,682,842,607.00	112,295	1,081,096
Total Options									6,075,074.98	9,100	2,106,510
Grand Total:									1,688,917,681.98	121,395	3,187,606