



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: 15/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/08/2016 Foreign Exchange Future			13.32630		13.44930			0.0000	8,742,052.80	656	0
\$ / R On 16/08/2016 Foreign Exchange Future			13.26330		13.44930			0.0000	0.00	0	0
\$ / R On 17/08/2016 Foreign Exchange Future			13.26330		13.44930			0.0000	0.00	0	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.26340		13.45190			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.27620		13.46470			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.27880		13.46730			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.28400		13.47260			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.29190		13.48040			0.0000	0.00	0	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			13.29720		13.48570			0.0000	4,068,943.20	306	410
\$ / R On 01/09/2016 Foreign Exchange Future			13.29980		13.48830			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			13.31030		13.48480			0.0000	732,066.50	55	55
\$ / R On 06/09/2016 Foreign Exchange Future			13.31300		13.50150			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.31820		13.50670			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.32090		13.50930			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.33140		13.51990			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.33670		13.52510			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.34720		13.53560			0.0000	390,499,030.40	29,257	486,670
\$ / R On 27/09/2016 Foreign Exchange Future			13.36800		13.55640			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.37060		13.55900			0.0000	0.00	0	900
\$ / R On 30/09/2016 Foreign Exchange Future			13.37580		13.56420			0.0000	0.00	0	70
\$ / R On 14/10/2016 Foreign Exchange Future			13.41220		13.60070			0.0000	0.00	0	830

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/10/2016	Foreign Exchange Future			13.42520		13.61380			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.44330		13.63190			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future			13.44580		13.63450			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			13.47420		13.66300			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			13.48200		13.67070			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.50010		13.68890			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.52870		13.71800			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.57040		13.76030			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.58340		13.77350			0.0000	230,618,965.20	16,978	114,305
\$ / R	On	13/01/2017	Foreign Exchange Future			13.64860		13.83950			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.67990		13.87130			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.80260		13.99600			0.0000	0.00	0	32,233
\$ / R	On	12/04/2017	Foreign Exchange Future			13.88120		14.07590			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			13.91520		14.11050			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.06020		14.25810			0.0000	0.00	0	158,060
\$ / R	On	12/07/2017	Foreign Exchange Future			14.12110		14.32010			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.30710		14.50730			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.56490		14.76300			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			14.82260		15.01880			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.08040		15.27450			0.0000	0.00	0	70
Total \$ / R Future												634,661,058.10	47,252	801,920
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.00000	0.000	18.25	0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			3,160.70000	3,283.700	18.25	1.0000	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			0.02410	0.000	46.91	0.0000	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			2,360.72410	2,546.700	46.91	1.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			0.02880	0.014	63.88	0.0001	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			2,390.72880	2,576.714	63.88	0.9999	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.49110	0.000	27.91	0.0000	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			3,941.19110	4,126.700	27.91	1.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			2.15090	0.179	32.45	0.0019	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			772.85090	956.879	32.45	0.9981	0.00	0	6,600
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			0.73800	0.050	34.81	0.0006	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			981.43800	1,166.750	34.81	0.9994	0.00	0	6,600
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			0.02440	0.025	57.01	0.0001	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,558.12440	2,746.625	57.01	0.9999	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.02800	0.042	39.22	0.0002	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,845.32800	3,033.842	39.22	0.9998	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			15.67900	4.311	19.38	0.0281	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			628.37900	805.511	19.38	0.9719	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			9.06390	2.624	20.83	0.0170	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			781.76390	963.824	20.83	0.9830	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			238.14550	120.097	16.77	0.4584	0.00	0	2,000
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			90.84550	161.297	16.77	0.5416	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.04730	0.062	48.66	0.0002	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,457.44730	4,646.062	48.66	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,672.89740	1,484.313	23.80	0.9981	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.29740	0.313	23.80	0.0019	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			156.01970	76.161	17.44	0.3024	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			183.41970	292.161	17.44	0.6976	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.09010	0.113	48.66	0.0004	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,227.49010	4,416.113	48.66	0.9996	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.28510	0.096	28.51	0.0005	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,519.88510	2,708.196	28.51	0.9995	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			4.16480	1.650	22.14	0.0087	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			1,273.76480	1,459.750	22.14	0.9913	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1.54940	0.576	24.06	0.0031	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,661.14940	1,848.676	24.06	0.9969	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			1.51420	0.562	24.11	0.0030	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,671.11420	1,858.662	24.11	0.9970	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			23.04080	9.273	19.32	0.0454	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			722.64080	897.373	19.32	0.9546	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			81.79810	39.384	18.02	0.1533	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			426.09810	572.184	18.02	0.8467	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			3.70960	1.656	22.63	0.0081	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,438.00960	1,624.456	22.63	0.9919	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			41.54960	18.833	19.02	0.0778	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			663.24960	829.033	19.02	0.9222	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			64.11210	30.418	18.44	0.1190	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			525.81210	680.618	18.44	0.8810	0.00	0	18,400
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			0.00000	139.969	16.71	0.3836	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			0.00000	309.669	16.71	0.6164	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.22700	0.067	33.57	0.0002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,298.72700	4,487.067	33.57	0.9998	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			225.74780	140.060	16.84	0.3757	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			224.24780	327.060	16.84	0.6243	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			149.24330	87.021	17.44	0.2586	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			347.74330	474.021	17.44	0.7414	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.26230	0.079	33.57	0.0003	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,238.76230	4,427.079	33.57	0.9997	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			137.51970	81.258	17.77	0.2342	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			410.81970	543.058	17.77	0.7658	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.70540	0.455	33.70	0.0014	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,794.00540	3,982.255	33.70	0.9986	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			9.46090	4.305	21.04	0.0166	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,500.16090	1,683.405	21.04	0.9834	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.81380	0.607	28.26	0.0021	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,991.51380	3,179.707	28.26	0.9979	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.55550	0.189	33.80	0.0006	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			4,291.25550	4,479.289	33.80	0.9994	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			245.99980	158.902	16.99	0.3904	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			236.69980	338.002	16.99	0.6096	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	13/09/2016	Foreign Exchange Option	14.95	Call			15.68290	7.568	20.64	0.0262	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			1,445.78290	1,626.168	20.64	0.9738	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.12730	0.057	33.37	0.0002	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			5,190.22730	5,378.657	33.37	0.9998	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			394.02000	276.912	16.34	0.5388	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			158.92000	230.212	16.34	0.4612	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			387.99510	271.994	16.35	0.5325	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			162.89510	235.294	16.35	0.4675	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			382.03330	267.138	16.37	0.5263	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			166.93330	240.438	16.37	0.4737	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,976.00450	3,164.113	25.59	0.9959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			1.32310	0.711	31.07	0.0020	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,165.72310	4,353.511	31.07	0.9980	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			1.58040	1.321	26.57	0.0040	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			3,125.98040	3,314.121	26.57	0.9960	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			1.57550	1.324	26.83	0.0040	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			3,165.97550	3,354.124	26.83	0.9960	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.02950	0.013	31.07	0.0000	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			6,014.42950	6,202.813	31.07	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1.55770	1.358	28.79	0.0038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			3,465.95770	3,654.158	28.79	0.9962	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1.58550	1.059	31.07	0.0028	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,965.98550	4,153.859	31.07	0.9972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			446.13890	323.987	16.26	0.5735	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			150.53890	216.787	16.26	0.4265	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			415.30790	298.322	16.34	0.5439	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			169.70790	241.122	16.34	0.4561	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			409.31700	293.370	16.35	0.5380	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			173.71700	246.170	16.35	0.4620	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			274.13810	189.266	17.03	0.3922	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			298.53810	402.066	17.03	0.6078	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			193.10990	128.482	17.66	0.2891	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			437.50990	561.282	17.66	0.7109	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			403.38460	288.478	16.37	0.5320	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			177.78460	251.278	16.37	0.4680	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			301.72840	209.768	16.86	0.4239	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			266.12840	362.568	16.86	0.5761	0.00	0	12,450
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			80.50140	48.644	19.04	0.1272	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			844.90140	1,001.444	19.04	0.8728	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			226.90080	153.491	17.38	0.3333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			371.30080	486.291	17.38	0.6667	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			219.75400	148.160	17.43	0.3241	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			384.15400	500.960	17.43	0.6759	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			45.51590	26.178	19.84	0.0733	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			1,129.91590	1,298.978	19.84	0.9267	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			134.21710	86.214	18.29	0.2076	0.00	0	1,550

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		598.61710	739.014	18.29	0.7924	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		95.72890	58.954	18.79	0.1503	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		760.12890	911.754	18.79	0.8497	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		35.41640	19.734	20.15	0.0569	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		1,259.81640	1,432.534	20.15	0.9431	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		56.41680	33.037	19.54	0.0903	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		1,020.81680	1,185.837	19.54	0.9097	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		47.17610	27.214	19.79	0.0759	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		1,111.57610	1,280.014	19.79	0.9241	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		14.99550	7.637	20.90	0.0240	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,679.39550	1,860.437	20.90	0.9760	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		39.43690	22.418	20.04	0.0637	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		1,203.83690	1,375.218	20.04	0.9363	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		38.04810	21.486	20.08	0.0613	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		1,222.44810	1,394.286	20.08	0.9387	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		6.54060	3.191	21.58	0.0107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		2,070.94060	2,255.991	21.58	0.9893	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		30.14460	16.282	20.30	0.0479	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		1,344.54460	1,519.082	20.30	0.9521	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		22.54060	11.788	20.55	0.0357	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		1,486.94060	1,664.588	20.55	0.9643	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		2.82750	1.339	22.26	0.0047	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		2,467.22750	2,654.139	22.26	0.9953	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		12.20460	6.142	21.07	0.0197	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,776.60460	1,958.942	21.07	0.9803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		8.05890	3.969	21.41	0.0131	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,972.45890	2,156.769	21.41	0.9869	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1.63930	1.311	24.61	0.0042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,826.03930	3,014.111	24.61	0.9958	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		5.30560	2.566	21.75	0.0087	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		2,169.70560	2,355.366	21.75	0.9913	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		3.79330	1.812	22.02	0.0063	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		2,328.19330	2,514.612	22.02	0.9937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		1.58310	1.319	26.44	0.0040	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		3,105.98310	3,294.119	26.44	0.9960	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		2.65500	1.335	22.46	0.0047	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		2,497.05500	2,684.135	22.46	0.9953	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		1.66620	1.314	24.02	0.0043	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,736.06620	2,924.114	24.02	0.9957	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1.56230	1.340	27.87	0.0039	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		3,325.96230	3,514.140	27.87	0.9961	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		1.63150	1.311	24.80	0.0042	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,856.03150	3,044.111	24.80	0.9958	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		1.60450	1.313	25.59	0.0041	0.00	0	15,000
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		60.18520	37.760	20.06	0.0908	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		1,193.78520	1,359.760	20.06	0.9092	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.87190	0.380	28.68	0.0011	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,691.87190	4,879.780	28.68	0.9989	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.65090	0.276	28.68	0.0008	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,851.65090	5,039.676	28.68	0.9992	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,762.14190	1,574.830	16.81	0.9850	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			3.14190	4.230	16.81	0.0150	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			352.71530	257.806	17.11	0.4473	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			293.71530	387.206	17.11	0.5527	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			25.36090	14.340	20.80	0.0373	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,761.16090	1,938.540	20.80	0.9627	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			30.01370	19.561	21.81	0.0419	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			2,119.31370	2,297.361	21.81	0.9581	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			138.43020	99.807	19.81	0.1723	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			1,104.63020	1,254.607	19.81	0.8277	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			492.90500	390.109	17.51	0.4939	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			361.00500	446.809	17.51	0.5061	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.62080	0.261	23.20	0.0007	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,138.72080	5,326.961	23.20	0.9993	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.53940	0.224	23.20	0.0006	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,218.63940	5,406.924	23.20	0.9994	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,846.21180	1,660.064	17.10	0.9604	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			14.31180	16.764	17.10	0.0396	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			634.47690	513.460	17.14	0.5908	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			249.97690	317.660	17.14	0.4092	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			101.09400	72.390	20.88	0.1215	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,526.59400	1,686.590	20.88	0.8785	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			32.63060	22.348	22.88	0.0415	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,538.13060	2,716.548	22.88	0.9585	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			39.42720	28.094	23.36	0.0469	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,736.42720	2,913.894	23.36	0.9531	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			144.10140	107.741	20.73	0.1598	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,431.10140	1,583.541	20.73	0.8402	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			41.54890	29.641	23.24	0.0493	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,678.54890	2,855.441	23.24	0.9507	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			516.03560	417.012	17.97	0.4779	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			445.33560	535.012	17.97	0.5221	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			288.09250	225.354	19.34	0.2947	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			867.39250	993.354	19.34	0.7053	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			31.94970	25.192	25.27	0.0380	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,433.04970	3,615.092	25.27	0.9620	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			723.61230	601.860	17.44	0.5976	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			294.71230	361.760	17.44	0.4024	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			98.48620	73.970	21.96	0.1072	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			2,009.58620	2,173.870	21.96	0.8928	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,946.94980	1,763.673	17.13	0.9374	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			28.94980	34.973	17.13	0.0626	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			635.62730	527.614	17.75	0.5279	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			417.62730	498.914	17.75	0.4721	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			5.94880	3.927	26.36	0.0066	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,687.94880	5,875.227	26.36	0.9934	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,254.75350	1,099.871	16.75	0.7837	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			134.45350	169.470	16.75	0.2163	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,246.94680	1,092.471	16.76	0.7812	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			136.64680	172.071	16.76	0.2188	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,239.16320	1,085.098	16.76	0.7787	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			138.86320	174.698	16.76	0.2213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00460	0.002	25.98	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,166.50460	13,356.602	25.98	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,008.62540	1,825.350	16.68	0.9313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			35.12540	41.950	16.68	0.0687	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,383.09590	1,223.221	16.63	0.8158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			109.59590	139.821	16.63	0.1842	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			1.91610	1.190	25.98	0.0020	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,528.41610	7,717.790	25.98	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,310.90040	1,154.452	16.69	0.7949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			127.40040	161.052	16.69	0.2051	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.33240	0.189	25.98	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,236.83240	9,426.789	25.98	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			2.84880	1.806	25.98	0.0030	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,129.34880	7,318.406	25.98	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			2.58120	1.628	25.98	0.0027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,229.08120	7,418.228	25.98	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			2.03430	1.268	25.98	0.0022	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,468.53430	7,657.868	25.98	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			5.10930	3.338	25.98	0.0053	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,531.60930	6,719.938	25.98	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			4.82230	3.141	25.98	0.0050	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,591.32230	6,779.741	25.98	0.9950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			3.14300	2.003	25.98	0.0033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,029.64300	7,218.603	25.98	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			7.13770	4.746	25.98	0.0073	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,183.63770	6,371.346	25.98	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			6.30780	4.167	25.98	0.0065	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,312.80780	6,500.767	25.98	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			5.84380	3.845	25.98	0.0060	25,144.99	6,540	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,392.34380	6,580.445	25.98	0.9940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			9.03500	6.082	25.98	0.0092	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,935.53500	6,122.682	25.98	0.9908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			8.62080	5.789	25.98	0.0088	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,985.12080	6,172.389	25.98	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			8.14760	5.455	25.98	0.0083	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,044.64760	6,232.055	25.98	0.9917	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			17.22750	12.002	25.98	0.0169	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,243.72750	5,428.602	25.98	0.9831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			15.03070	10.395	25.98	0.0149	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,391.53070	5,576.995	25.98	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			13.71610	9.440	25.98	0.0136	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,490.21610	5,676.040	25.98	0.9864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			28.14290	20.133	25.98	0.0268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,704.64290	4,886.733	25.98	0.9732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			19.02700	13.326	25.98	0.0186	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,135.52700	5,319.926	25.98	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			17.54230	12.233	25.98	0.0172	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,224.04230	5,408.833	25.98	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			38.15020	27.750	25.98	0.0356	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,364.65020	4,544.350	25.98	0.9644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			37.49930	27.251	25.98	0.0350	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,383.99930	4,563.851	25.98	0.9650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			29.14810	20.892	25.98	0.0277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,665.64810	4,847.492	25.98	0.9723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			41.56450	30.376	25.98	0.0385	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,268.06450	4,446.976	25.98	0.9615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			40.51170	29.565	25.98	0.0376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,297.01170	4,476.165	25.98	0.9624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			39.48350	28.774	25.98	0.0367	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,325.98350	4,505.374	25.98	0.9633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			55.39550	41.133	25.98	0.0502	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,941.89550	4,117.733	25.98	0.9498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			54.02340	40.058	25.98	0.0490	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,970.52340	4,146.658	25.98	0.9510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			52.68250	39.010	25.98	0.0479	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,999.18250	4,175.610	25.98	0.9521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			73.06520	61.372	25.01	0.0730	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,299.56520	3,477.972	25.01	0.9270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			60.31900	47.328	25.98	0.0567	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,786.81900	3,963.928	25.98	0.9433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			60.10380	46.917	25.98	0.0562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,796.60380	3,973.517	25.98	0.9438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			75.85550	63.594	24.76	0.0759	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,212.35550	3,390.194	24.76	0.9241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			74.59430	62.589	24.87	0.0746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,251.09430	3,429.189	24.87	0.9254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			74.28350	62.343	24.89	0.0743	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,260.78350	3,438.943	24.89	0.9257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			80.91180	67.623	24.34	0.0810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,067.41180	3,244.223	24.34	0.9190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			80.55680	67.341	24.37	0.0807	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,077.05680	3,253.941	24.37	0.9193	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	16.83	Call			78.48570	65.690	24.53	0.0786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,134.98570	3,312.290	24.53	0.9214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			89.79070	74.701	23.70	0.0901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,846.29070	3,021.301	23.70	0.9099	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			88.95820	74.037	23.75	0.0892	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,865.45820	3,040.637	23.75	0.9108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			83.45970	69.655	24.14	0.0836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,999.95970	3,176.255	24.14	0.9164	20,963,281.02	6,600	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			99.79170	82.677	23.09	0.1001	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,636.29170	2,809.277	23.09	0.8999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			95.50340	79.256	23.34	0.0958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,722.00340	2,895.857	23.34	0.9042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			92.35920	76.749	23.53	0.0927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,788.85920	2,963.349	23.53	0.9073	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			133.80450	106.359	21.99	0.1282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,220.30450	2,382.959	21.99	0.8718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			121.60230	96.424	22.22	0.1173	0.00	0	12,196
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,348.10230	2,513.024	22.22	0.8827	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			106.28920	87.185	22.78	0.1058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,532.78920	2,703.785	22.78	0.8942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			139.44780	110.965	21.89	0.1332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,165.94780	2,327.565	21.89	0.8668	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			138.48910	110.181	21.90	0.1324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,174.98910	2,336.781	21.90	0.8676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			134.72710	107.112	21.97	0.1290	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,211.22710	2,373.712	21.97	0.8710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			171.92230	137.609	21.38	0.1616	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,898.42230	2,054.209	21.38	0.8384	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			163.66310	130.810	21.50	0.1545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,960.16310	2,117.410	21.50	0.8455	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			151.54750	120.865	21.69	0.1439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,058.04750	2,217.465	21.69	0.8561	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			212.80650	171.455	20.88	0.1962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,639.30650	1,788.055	20.88	0.8038	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			211.28730	170.193	20.89	0.1949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,647.78730	1,796.793	20.89	0.8051	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			184.52100	148.004	21.21	0.1724	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,811.02100	1,964.604	21.21	0.8276	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			262.29180	212.826	20.39	0.2364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,398.79180	1,539.426	20.39	0.7636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			249.33500	201.955	20.51	0.2260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,455.83500	1,598.555	20.51	0.7740	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			245.75710	198.955	20.54	0.2231	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,472.25710	1,615.555	20.54	0.7769	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			318.57540	262.185	19.89	0.2821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,175.07540	1,308.785	19.89	0.7179	0.00	0	5,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			303.39540	249.284	20.04	0.2702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,229.89540	1,365.884	20.04	0.7298	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			283.05710	231.175	20.20	0.2536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,309.55710	1,447.775	20.20	0.7464	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			401.88310	333.486	19.23	0.3451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			928.38310	1,050.086	19.23	0.6549	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			361.47820	298.800	19.53	0.3150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			1,037.97820	1,165.400	19.53	0.6850	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			348.97700	288.106	19.63	0.3056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			1,075.47700	1,204.706	19.63	0.6944	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			438.04160	364.270	18.98	0.3708	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			844.54160	960.870	18.98	0.6292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			431.73830	358.942	19.02	0.3664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			858.23830	975.541	19.02	0.6336	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			422.45360	351.101	19.08	0.3599	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			878.95360	997.701	19.08	0.6401	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			619.45300	521.289	18.08	0.4891	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			545.95300	637.889	18.08	0.5109	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			596.98890	502.156	18.17	0.4757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			573.48890	668.756	18.17	0.5243	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			498.93300	416.038	18.62	0.4124	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			725.43300	832.638	18.62	0.5876	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			802.41750	684.196	17.57	0.5897	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			368.91750	440.796	17.57	0.4103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			796.81760	679.111	17.58	0.5869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			373.31760	445.711	17.58	0.4131	2,914,946.67	6,540	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			716.41190	606.426	17.77	0.5443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			442.91190	523.026	17.77	0.4557	0.00	0	12,346
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			830.86600	710.065	17.50	0.6040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			347.36600	416.665	17.50	0.3960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			825.11530	704.831	17.52	0.6012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			351.61530	421.432	17.52	0.3988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			819.39490	699.625	17.53	0.5983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			355.89490	426.225	17.53	0.4017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,010.79490	875.207	17.14	0.6867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			237.29490	291.807	17.14	0.3133	0.00	0	148,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			871.96460	747.559	17.41	0.6241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			318.46460	384.159	17.41	0.3759	0.00	0	725
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			601.48740	513.686	18.46	0.4504	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			711.98740	815.086	18.46	0.5496	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			149.84850	122.033	22.20	0.1323	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,480.34850	2,643.433	22.20	0.8677	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			584.34610	501.161	18.67	0.4286	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			813.04610	921.261	18.67	0.5714	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			201.35650	166.619	21.68	0.1682	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,220.05650	2,376.719	21.68	0.8318	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			391.31940	335.296	20.66	0.2729	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,755.31940	1,892.696	20.66	0.7271	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			330.32650	281.374	21.13	0.2347	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,034.32650	2,178.774	21.13	0.7653	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			200.09010	172.329	22.76	0.1504	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,954.09010	3,119.729	22.76	0.8496	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			182.68850	158.322	23.31	0.1378	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,186.68850	3,355.722	23.31	0.8622	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			393.18010	337.048	20.64	0.2742	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,747.18010	1,884.448	20.64	0.7258	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			112.11430	88.841	25.39	0.0796	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,556.11430	4,726.241	25.39	0.9204	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			80.40110	62.650	25.39	0.0590	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,084.40110	5,260.050	25.39	0.9410	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			323.83160	275.703	21.19	0.2306	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,067.83160	2,213.103	21.19	0.7694	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			63.87200	49.199	25.39	0.0478	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,447.87200	5,626.599	25.39	0.9522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			17.59250	12.716	25.39	0.0144	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,441.59250	7,630.116	25.39	0.9856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			112.77340	89.390	25.39	0.0800	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,546.77340	4,716.790	25.39	0.9200	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,903.92770	1,737.069	16.32	0.8552	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			107.92770	134.469	16.32	0.1448	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			416.37080	358.885	20.48	0.2891	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,650.37080	1,786.285	20.48	0.7109	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			395.05150	338.811	20.63	0.2754	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,739.05150	1,876.211	20.63	0.7246	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			231.78210	198.938	23.00	0.1587	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,175.88210	3,337.738	23.00	0.8413	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			893.82490	787.977	18.27	0.5162	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			767.92490	856.777	18.27	0.4838	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			872.23570	769.303	18.47	0.4965	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			861.73570	954.103	18.47	0.5035	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			287.61850	245.167	22.23	0.1885	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,847.11850	2,999.967	22.23	0.8115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			603.39100	528.721	20.45	0.3342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,855.29100	1,978.521	20.45	0.6658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			601.19500	526.658	20.47	0.3331	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,863.09500	1,986.458	20.47	0.6669	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			546.79790	476.311	20.81	0.3057	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			375.73300	416.572	17.02	0.2811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			960.72700	1,048.352	18.56	0.4941	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			761.38950	671.357	19.52	0.4090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,393.28950	1,501.157	19.52	0.5910	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			268.15460	235.423	24.70	0.1558	0.00	0	1,297

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,160.05460	4,325.223	24.70	0.8442	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,633.83300	1,476.771	17.02	0.7189	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,628.79730	4,781.835	24.89	0.8690	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			148.20620	116.797	24.89	0.0864	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,600.10620	5,766.597	24.89	0.9136	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			599.00910	524.608	20.48	0.3320	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,870.90910	1,994.409	20.48	0.6680	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			988.82700	878.552	18.56	0.5059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,068.69790	2,196.111	20.81	0.6943	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			389.43690	336.307	22.07	0.2248	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,861.33690	3,006.107	22.07	0.7752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			605.59710	530.789	20.44	0.3353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,847.49710	1,970.589	20.44	0.6647	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			236.89730	192.035	24.89	0.1310	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			316.75250	278.446	24.22	0.1757	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,976.65250	4,137.346	24.22	0.8243	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,175.78720	1,053.221	18.13	0.5623	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			805.68720	882.121	18.13	0.4377	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			491.74370	437.847	22.78	0.2433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,354.44370	3,500.747	22.78	0.7567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			490.45490	436.912	22.79	0.2428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,363.15490	3,509.812	22.79	0.7572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			489.17580	435.981	22.81	0.2423	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,371.87580	3,518.881	22.81	0.7577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			692.91870	625.027	22.46	0.2969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,239.91870	3,370.127	22.46	0.7031	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			956.48080	868.171	20.96	0.3953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,193.48080	2,303.271	20.96	0.6047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			696.12940	627.968	22.44	0.2982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,223.12940	3,353.068	22.44	0.7018	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			694.51830	626.495	22.45	0.2976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,231.51830	3,361.595	22.45	0.7024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			856.97400	784.557	22.44	0.3290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,328.17400	3,451.957	22.44	0.6710	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			855.19610	782.910	22.45	0.3283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,336.39610	3,460.310	22.45	0.6717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			853.42350	781.268	22.46	0.3277	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,344.62350	3,468.668	22.46	0.6723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,013.26660	937.355	22.45	0.3537	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,448.76660	3,566.955	22.45	0.6463	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,418.43210	2,271.393	18.56	0.7000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			783.93210	830.993	18.56	0.3000	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,017.09150	940.946	22.43	0.3549	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,432.59150	3,550.546	22.43	0.6451	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,015.17640	939.148	22.44	0.3543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,440.67640	3,558.748	22.44	0.6457	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											23,903,372.68	19,680	1,846,605
Total \$ / R											658,564,430.78	66,932	2,648,525
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			13.34720		13.53560			0.0000	613,971.20	46	627
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			13.58340		13.77350			0.0000	217,334.40	16	122
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			13.80260		13.99600			0.0000	0.00	0	52
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.06020		14.25810			0.0000	0.00	0	3
Total \$ / R MAXI Future											831,305.60	62	804
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			2,300.06230	1,204.513	20.54	0.0365	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			147,740.06230	165,484.513	20.54	0.9635	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			2,254.06100	1,178.776	20.55	0.0357	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			148,694.06100	166,458.776	20.55	0.9643	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			2,208.93980	1,153.545	20.57	0.0351	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			149,648.93980	167,433.545	20.57	0.9649	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			24,737.15870	20,128.623	20.56	0.2250	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			146,387.15870	160,788.623	20.56	0.7750	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			24,566.95010	19,977.758	20.58	0.2236	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			147,216.95010	161,637.758	20.58	0.7764	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			24,398.29970	19,827.841	20.59	0.2221	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			148,048.29970	162,487.841	20.59	0.7779	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			318,668.84710	335,572.173	23.31	0.8622	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			18,208.30270	15,780.224	23.33	0.1374	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			319,608.30270	336,520.224	23.33	0.8626	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			18,329.98610	15,884.416	23.29	0.1383	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			317,729.98610	334,624.416	23.29	0.8617	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			18,268.84710	15,832.173	23.31	0.1378	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			44,136.41400	38,229.043	21.59	0.2522	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			255,326.41400	269,209.043	21.59	0.7478	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			43,980.53550	38,090.540	21.61	0.2514	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			256,170.53550	270,070.540	21.61	0.7486	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			43,825.35190	37,953.084	21.62	0.2506	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			257,015.35190	270,933.084	21.62	0.7494	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											831,305.60	62	804
£ / R	On 15/08/2016	Foreign Exchange Future			17.14680		17.39040			0.0000	2,246,230.80	131	0
£ / R	On 18/08/2016	Foreign Exchange Future			17.07500		17.39400			0.0000	0.00	0	0
£ / R	On 31/08/2016	Foreign Exchange Future			17.12050		17.44020			0.0000	0.00	0	3
£ / R	On 08/09/2016	Foreign Exchange Future			17.14880		17.46910			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			17.19120		17.51160			0.0000	818,283,928.80	47,599	76,276
£ / R	On 19/12/2016	Foreign Exchange Future			17.52670		17.85160			0.0000	52,580.10	3	2,595
£ / R	On 13/03/2017	Foreign Exchange Future			17.84310		18.17390			0.0000	0.00	0	1,274
£ / R	On 25/04/2017	Foreign Exchange Future			18.00770		18.34230			0.0000	0.00	0	73

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 Future			18.21800		18.55620			0.0000	0.00	0	37,392
£ / R	On	18/12/2017	Foreign Exchange Future			18.96100		19.30310			0.0000	0.00	0	520
Total £ / R Future												820,582,739.70	47,733	118,133
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Call			0.00000	0.000	11.76	0.0000	0.00	0	0
£ / R	On	15/08/2016	Foreign Exchange Option	20.37	Put			2,979.60000	3,223.200	11.76	1.0000	0.00	0	0
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			0.23300	0.046	34.48	0.0003	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			1,606.23300	1,925.046	34.48	0.9997	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			6.81640	2.362	21.36	0.0093	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			1,606.61640	1,921.862	21.36	0.9907	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			8,380.90010	8,701.200	28.45	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			4,781.16190	5,101.260	28.37	0.9998	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.25900	0.059	28.39	0.0002	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			4,791.15900	5,111.259	28.39	0.9998	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.25620	0.058	28.40	0.0002	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,801.15620	5,121.258	28.40	0.9998	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00010	0.000	28.45	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			0.92540	0.349	26.68	0.0011	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			3,731.82540	4,051.549	26.68	0.9989	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.26190	0.060	28.37	0.0002	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			34.48100	15.068	17.34	0.0411	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			1,422.88100	1,723.868	17.34	0.9589	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			8.61940	5.184	20.62	0.0137	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			2,327.01940	2,643.984	20.62	0.9863	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			4.57780	2.881	23.02	0.0073	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			5,491.31370	5,810.040	32.83	0.9975	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2.87580	1.222	32.83	0.0024	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			5,501.27580	5,820.022	32.83	0.9976	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			4,391.89920	4,711.691	30.36	0.9943	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			3.85610	2.513	32.83	0.0047	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			4,992.25610	5,311.313	32.83	0.9953	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.11380	0.036	32.83	0.0001	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			7,788.51380	8,108.836	32.83	0.9999	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2.91370	1.240	32.83	0.0025	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			3,002.97780	3,321.680	23.02	0.9927	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2.95220	1.258	32.83	0.0025	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			5,481.35220	5,800.058	32.83	0.9975	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			1.30460	0.514	32.83	0.0011	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			6,089.70460	6,409.314	32.83	0.9989	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			3.49920	2.891	30.36	0.0057	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			52.06540	49.734	25.20	0.0486	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,850.46540	5,173.034	25.20	0.9514	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			3.13630	2.128	25.70	0.0028	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,091.53630	9,415.428	25.70	0.9972	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			52.13520	49.735	25.13	0.0487	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,053.09160	1,266.179	17.64	0.6637	0.00	0	783

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	23.01	Put			5,209.45600	5,526.240	25.70	0.9579	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			20.79720	14.942	25.70	0.0165	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,629.19720	6,948.242	25.70	0.9835	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,089.80600	882.378	16.39	0.6125	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			368.20600	485.678	16.39	0.3875	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			494.69160	382.879	17.64	0.3363	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,830.53520	5,153.035	25.13	0.9513	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			52.10010	49.734	25.16	0.0487	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,840.50010	5,163.034	25.16	0.9513	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			60.06040	52.252	20.97	0.0590	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,618.46040	3,935.552	20.97	0.9410	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			51.05600	42.940	25.70	0.0421	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			88.52540	65.574	22.37	0.0544	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,674.62540	5,982.474	22.37	0.9456	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			89.51120	66.341	22.37	0.0550	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,655.61120	5,963.241	22.37	0.9450	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			89.01700	65.957	22.37	0.0547	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,665.11700	5,972.857	22.37	0.9453	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			151.23040	117.652	23.01	0.0809	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,788.93040	6,089.952	23.01	0.9191	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,483.80000	5,822.000		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			5,463.80000	5,802.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,473.80000	5,812.000		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			463.95630	394.132	22.39	0.1684	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,320.85630	6,593.132	22.39	0.8316	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			466.48420	396.362	22.39	0.1691	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,303.38420	6,575.362	22.39	0.8309	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			465.21870	395.245	22.39	0.1688	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,312.11870	6,584.245	22.39	0.8312	0.00	0	0
Total £ / R Option												0.00	0	55,582
Total £ / R												820,582,739.70	47,733	173,715
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13224		0.13415			0.0000	0.00	0	14,242
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13513		0.13707			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13788		0.13986			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14107		0.14314			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	19,202
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,415.52150	2,223.964	18.95	0.9992	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.12150	0.164	18.95	0.0008	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,417.89960	1,228.116	15.24	0.9813	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.49960	4.316	15.24	0.0187	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	0.13	Call			525.01070	387.334	16.07	0.6435	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			109.61070	163.534	16.07	0.3565	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.50	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,292.90000	27,486.900	28.50	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.50	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,292.90000	28,486.900	28.50	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.50	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,292.90000	29,486.900	28.50	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			772.30970	680.601	18.62	0.4850	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			786.70970	892.901	18.62	0.5150	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			471.36470	413.074	20.49	0.3212	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,485.76470	1,625.374	20.49	0.6788	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			298.13690	257.731	22.18	0.2118	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,312.53690	2,470.031	22.18	0.7882	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,466.89000	1,598.877	20.57	0.5910	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			550.66790	496.696	22.11	0.3021	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,236.96790	2,389.396	22.11	0.6979	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			395.39100	352.138	23.37	0.2232	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,081.69100	3,244.838	23.37	0.7768	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			780.59000	706.177	20.57	0.4090	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	19,202
€ / R	On	15/08/2016	Foreign Exchange Future			14.90880		15.03140			0.0000	44,726.40	3	0
€ / R	On	26/08/2016	Foreign Exchange Future			14.88200		15.06150			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			14.96710		15.14710			0.0000	96,837,137.00	6,470	31,203
€ / R	On	30/09/2016	Foreign Exchange Future			15.00710		15.18710			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.29120		15.47440			0.0000	0.00	0	18,731
€ / R	On	13/03/2017	Foreign Exchange Future			15.60020		15.78670			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			15.96380		16.15580			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.30290		16.49880			0.0000	0.00	0	0
Total € / R Future												96,881,863.40	6,473	132,344
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Call			0.05050	0.000	15.08	0.0000	0.00	0	0
€ / R	On	15/08/2016	Foreign Exchange Option	16.81	Put			1,778.65050	1,901.200	15.08	1.0000	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			15.44180	4.529	18.59	0.0252	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			813.94180	982.529	18.59	0.9748	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			402.95110	282.081	15.07	0.5134	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			769.52820	905.170	16.99	0.8450	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			211.58610	269.513	15.04	0.4809	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			21.23200	10.590	18.61	0.0321	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,554.13200	1,723.490	18.61	0.9679	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			12.82000	6.407	19.65	0.0196	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,865.72000	2,039.307	19.65	0.9804	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			179.37620	229.709	14.95	0.4350	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		414.47260	291.434	15.03	0.5248	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		207.37260	264.334	15.03	0.4752	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		408.68610	286.613	15.04	0.5191	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		215.85110	274.981	15.07	0.4866	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call		106.62820	62.270	16.99	0.1550	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call		456.47620	326.809	14.95	0.5650	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call		28.87570	16.781	19.58	0.0407	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put		1,821.77570	1,989.681	19.58	0.9593	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,754.92260	1,892.853	19.44	0.8093	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		236.43640	188.925	19.30	0.2045	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,662.03640	1,797.725	19.30	0.7955	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		8.48800	7.864	22.47	0.0118	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,334.08800	5,516.664	22.47	0.9882	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		2.51920	2.386	22.47	0.0040	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		219.32260	174.053	19.44	0.1907	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,428.11920	6,611.186	22.47	0.9960	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		333.24610	269.896	18.50	0.2777	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,258.84610	1,378.696	18.50	0.7223	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		311.04040	251.268	18.66	0.2614	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,336.64040	1,460.068	18.66	0.7386	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		222.40710	176.663	19.42	0.1931	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,738.00710	1,875.463	19.42	0.8069	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		220.89930	175.352	19.43	0.1919	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,746.49930	1,884.152	19.43	0.8081	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		216.32190	181.798	21.33	0.1493	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,129.62190	3,281.598	21.33	0.8507	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		215.37930	181.237	21.35	0.1489	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,138.67930	3,291.037	21.35	0.8511	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		217.26950	182.594	21.32	0.1499	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,120.56950	3,272.394	21.32	0.8501	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		382.75900	332.930	21.62	0.2048	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,406.95900	3,549.130	21.62	0.7952	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		381.58960	332.375	21.65	0.2043	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,415.78960	3,558.575	21.65	0.7957	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		380.42490	331.823	21.67	0.2039	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,424.62490	3,568.023	21.67	0.7961	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,530.46450	3,654.285	21.63	0.7485	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		567.85240	495.950	21.64	0.2509	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,539.05240	3,663.050	21.64	0.7491	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		566.44510	494.719	21.65	0.2504	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,547.64510	3,671.819	21.65	0.7496	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		569.26450	497.185	21.63	0.2515	0.00	0	0
Total € / R Option											0.00	0	46,372
Total € / R											96,881,863.40	6,473	178,716

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	19/09/2016	Foreign Exchange Future			10.24420		10.39970			0.0000	90,148,960.00	8,800	13,220
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.40030		10.55690			0.0000	0.00	0	7
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.54690		10.70590			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.72040		10.88250			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.88800		11.05080			0.0000	0.00	0	0
Total AU\$ / R Future												90,148,960.00	8,800	16,532
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			277.65280	173.137	11.88	0.5541	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			77.95280	128.937	11.88	0.4459	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			270.96260	167.917	11.89	0.5435	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			81.26260	133.717	11.89	0.4565	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			284.43550	178.463	11.87	0.5646	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			74.73550	124.263	11.87	0.4354	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			389.29890	476.832	13.41	0.6078	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			282.40010	214.025	13.43	0.3878	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			395.50010	483.725	13.43	0.6122	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			278.64660	210.960	13.45	0.3835	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			401.74660	490.660	13.45	0.6165	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			286.19890	217.132	13.41	0.3922	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			132.35400	102.368	15.82	0.1617	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,386.45400	1,515.468	15.82	0.8383	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			134.87810	104.386	15.79	0.1645	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,368.97810	1,497.486	15.79	0.8355	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			133.61070	103.370	15.81	0.1631	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,377.71070	1,506.470	15.81	0.8369	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			245.62900	200.371	15.94	0.2342	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,413.12900	1,529.971	15.94	0.7658	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			243.89750	198.910	15.96	0.2327	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,421.39750	1,538.510	15.96	0.7673	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			242.17620	197.464	15.97	0.2312	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,429.67620	1,547.064	15.97	0.7688	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			351.23400	298.034	16.18	0.2832	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,470.43400	1,580.034	16.18	0.7168	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			349.21490	296.260	16.19	0.2818	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,478.41490	1,588.260	16.19	0.7182	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			347.21290	294.498	16.21	0.2803	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,486.41290	1,596.498	16.21	0.7197	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												90,148,960.00	8,800	16,532
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.34080		10.46070			0.0000	0.00	0	20
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.52860		10.64950			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.70330		10.82760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	20
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.87910	0.482	20.49	0.0025	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,920.17910	2,039.682	20.49	0.9975	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.86220	0.473	20.53	0.0025	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,930.16220	2,049.673	20.53	0.9975	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.84570	0.464	20.58	0.0024	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,940.14570	2,059.664	20.58	0.9976	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			35.06190	26.670	18.19	0.0577	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,915.56190	2,028.070	18.19	0.9423	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			35.91450	27.329	18.15	0.0590	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,896.41450	2,008.729	18.15	0.9410	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			35.48500	26.997	18.17	0.0583	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,905.98500	2,018.397	18.17	0.9417	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			93.31110	76.733	17.97	0.1143	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,995.71110	2,103.433	17.97	0.8857	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			92.55960	76.107	17.99	0.1135	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,004.95960	2,112.807	17.99	0.8865	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			91.81680	75.485	18.01	0.1126	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,014.21680	2,122.185	18.01	0.8874	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	19/09/2016	Foreign Exchange Future			13.75600		13.93320			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.07300		14.25370			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.37190		14.55690			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			4.21120	3.298	25.36	0.0093	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,671.01120	2,847.298	25.36	0.9907	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			4.17760	3.295	25.43	0.0093	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,680.97760	2,857.295	25.43	0.9907	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			4.14450	3.293	25.50	0.0092	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,690.94450	2,867.293	25.50	0.9908	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			96.45250	75.586	21.31	0.0961	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,542.75250	2,702.585	21.31	0.9039	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			97.89820	76.753	21.29	0.0974	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,524.19820	2,683.753	21.29	0.9026	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			97.17250	76.166	21.30	0.0967	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,533.47250	2,693.166	21.30	0.9033	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			224.89420	194.506	21.63	0.1668	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,737.99420	2,892.606	21.63	0.8332	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			227.02910	196.367	21.60	0.1683	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,720.12910	2,874.467	21.60	0.8317	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			225.95860	195.434	21.61	0.1676	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,729.05860	2,883.534	21.61	0.8324	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.00660		2.03490			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.03440		2.06300			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.05960		2.08850			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			4,352.84760	4,635.898	24.96	0.9960	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1.80720	1.838	24.02	0.0041	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,152.80720	4,435.838	24.02	0.9959	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1.82650	1.867	24.49	0.0040	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,252.82650	4,535.867	24.49	0.9960	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1.84760	1.898	24.96	0.0040	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			70.58020	51.477	19.15	0.0552	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,940.58020	4,207.477	19.15	0.9448	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			66.27570	48.374	19.23	0.0521	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,036.27570	4,304.374	19.23	0.9479	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			62.24610	45.472	19.32	0.0492	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,132.24610	4,401.472	19.32	0.9508	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,105.14470	4,361.403	19.19	0.8855	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			182.50380	152.949	19.34	0.1111	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,197.50380	4,456.949	19.34	0.8889	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			175.20660	148.694	19.48	0.1079	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,290.20660	4,552.694	19.48	0.8921	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			190.14470	157.404	19.19	0.1145	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			2.02800		2.05650			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			442.39840	345.433	16.07	0.3186	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,077.39840	1,265.433	16.07	0.6814	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			413.83750	321.862	16.19	0.3009	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,148.83750	1,341.862	16.19	0.6991	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			472.81400	370.654	15.96	0.3371	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,007.81400	1,190.654	15.96	0.6629	0.00	0	0
Total CNH/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 CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.01540		2.04050			0.0000	60,462.00	30	336
DKK / R	On	19/12/2016	Foreign Exchange Future			2.06040		2.08580			0.0000	0.00	0	0
Total DKK / R Future												60,462.00	30	336
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,701.30020	3,949.433	23.32	0.9927	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			7.33790	3.648	22.53	0.0080	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,502.33790	3,749.648	22.53	0.9920	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			6.79290	3.404	22.82	0.0074	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,601.79290	3,849.404	22.82	0.9926	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			6.30020	3.433	23.32	0.0073	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			57.50070	56.876	19.12	0.0596	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,899.50070	4,152.876	19.12	0.9404	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			52.81620	56.792	19.44	0.0587	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,994.81620	4,252.792	19.44	0.9413	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			48.48320	56.746	19.76	0.0579	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,090.48320	4,352.746	19.76	0.9421	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												60,462.00	30	336
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.72140		1.74580			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.75350		1.77820			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.78280		1.80800			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			2.64780	2.427	26.10	0.0056	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,744.64780	3,988.427	26.10	0.9944	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			2.62280	2.424	26.61	0.0055	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,844.62280	4,088.424	26.61	0.9945	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			2.60220	2.423	27.13	0.0054	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,944.60220	4,188.423	27.13	0.9946	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			115.73220	88.938	22.67	0.0872	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,533.73220	3,753.938	22.67	0.9128	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			111.72690	85.711	22.88	0.0838	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,629.72690	3,850.711	22.88	0.9162	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			107.94360	82.668	23.09	0.0807	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,725.94360	3,947.668	23.09	0.9193	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			268.66300	221.825	21.88	0.1545	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,588.66300	3,793.825	21.88	0.8455	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			259.24010	213.694	21.99	0.1493	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,679.24010	3,885.694	21.99	0.8507	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			253.33970	208.778	22.19	0.1455	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,773.33970	3,980.778	22.19	0.8545	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13070		0.13260			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13090		0.13270			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13100		0.13290			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			0.03970		0.04040			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03830		0.03870			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03750		0.03790			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			9.61320		9.77760			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.74900		9.91460			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.87800		10.04650			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			365.06490	240.531	12.89	0.6637	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			47.46490	87.331	12.89	0.3363	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			357.37360	234.200	12.90	0.6539	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			49.77360	91.000	12.90	0.3461	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			349.76320	227.970	12.91	0.6440	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			52.16320	94.770	12.91	0.3560	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			94.94040	68.021	16.51	0.1458	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,030.34040	1,169.021	16.51	0.8542	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			93.67750	67.033	16.53	0.1440	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,039.07750	1,178.033	16.53	0.8560	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			92.43210	66.057	16.55	0.1422	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,047.83210	1,187.057	16.55	0.8578	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			167.29710	131.134	16.77	0.1987	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,210.79710	1,343.134	16.77	0.8013	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			165.71270	129.855	16.79	0.1970	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,219.21270	1,351.855	16.79	0.8030	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			164.14420	128.589	16.80	0.1953	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,227.64420	1,360.589	16.80	0.8047	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	Foreign Exchange Future			1.28640		1.30580			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.30070		1.32020			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31260		1.33230			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			942.00000	1,136.000		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			1,042.00000	1,236.000		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			1,142.00000	1,336.000		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			798.00000	993.000		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			898.00000	1,093.000		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			998.00000	1,193.000		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			877.00000	1,074.000		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			977.00000	1,174.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,077.00000	1,274.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/09/2016	Foreign Exchange Future			1.28800		1.29370			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.29030		1.29610			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.29270		1.29850			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			1.12140		1.11910			0.0000	0.00	0	11,955
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12570		1.12350			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13020		1.12790			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	11,955
Total QUANTO € / \$												0.00	0	11,955
RAIN	On	19/09/2016	Foreign Exchange Future			23,368.10000		23,687.88000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			23,808.23000		24,132.27000			0.0000	0.00	0	0
Total RAIN Future												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 RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			9.94650		10.06810			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.11930		10.24140			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			1.87440	1.125	19.70	0.0059	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,553.77440	1,674.625	19.70	0.9941	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.83840	1.102	19.75	0.0058	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,563.73840	1,684.602	19.75	0.9942	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.80330	1.080	19.80	0.0056	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,573.70330	1,694.580	19.80	0.9944	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			46.77360	35.837	17.87	0.0779	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,615.37360	1,726.537	17.87	0.9221	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			46.15100	35.354	17.89	0.0770	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,624.75100	1,736.054	17.89	0.9230	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			45.53800	34.878	17.90	0.0760	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,634.13800	1,745.578	17.90	0.9240	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			4.50550		4.55380			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.49760		4.54580			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			0.70390	0.390	19.27	0.0047	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			716.90390	764.890	19.27	0.9953	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.77410	0.428	19.04	0.0052	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			696.97410	744.928	19.04	0.9948	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.73800	0.409	19.16	0.0049	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			706.93800	754.909	19.16	0.9951	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			9.71030	7.196	15.74	0.0437	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			753.91030	799.596	15.74	0.9563	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			9.37150	6.939	15.78	0.0423	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			763.57150	809.339	15.78	0.9577	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			9.04550	6.692	15.81	0.0409	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			773.24550	819.092	15.81	0.9591	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			1.24710		1.26430			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.18730		1.20250			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.14070		1.15440			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 643 166 388.80	110,350	1,104,805
Total Options									23 903 372.68	19,680	1,948,559
Grand Total:									1,667,069,761.48	130,030	3,053,364