



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: 22/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/08/2016 Foreign Exchange Future			13.56690		13.48790			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.56690		13.48820			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.56960		13.49350			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.57770		13.50150			0.0000	0.00	0	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			13.58320		13.50680			0.0000	0.00	0	410
\$ / R On 01/09/2016 Foreign Exchange Future			13.58580		13.50950			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			13.59650		13.52000			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			13.59920		13.52270			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.60460		13.52800			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.60720		13.53060			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.61790		13.54120			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.62330		13.54650			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.63400		13.55710			0.0000	270,716,704.00	19,856	468,204
\$ / R On 27/09/2016 Foreign Exchange Future			13.65540		13.57810			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.65800		13.58070			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			13.66060		13.58330			0.0000	0.00	0	1,400
\$ / R On 30/09/2016 Foreign Exchange Future			13.66320		13.58600			0.0000	0.00	0	70
\$ / R On 14/10/2016 Foreign Exchange Future			13.70000		13.62260			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			13.71320		13.63570			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.73160		13.65410			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.73420		13.65670			0.0000	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016			13.76320		13.68580			0.0000	0.00	0	0
\$ / R	On	10/11/2016			13.77110		13.69370			0.0000	0.00	0	0
\$ / R	On	17/11/2016			13.78960		13.71220			0.0000	0.00	0	0
\$ / R	On	28/11/2016			13.81860		13.74130			0.0000	0.00	0	0
\$ / R	On	14/12/2016			13.86100		13.78360			0.0000	0.00	0	251
\$ / R	On	19/12/2016			13.87430		13.79690			0.0000	131,417,369.60	9,472	106,961
\$ / R	On	13/01/2017			13.94050		13.86310			0.0000	0.00	0	0
\$ / R	On	25/01/2017			13.97230		13.89490			0.0000	0.00	0	0
\$ / R	On	13/03/2017			14.09690		14.01920			0.0000	1,043,170.60	74	33,064
\$ / R	On	12/04/2017			14.17640		14.09840			0.0000	0.00	0	0
\$ / R	On	25/04/2017			14.21090		14.13270			0.0000	0.00	0	0
\$ / R	On	19/06/2017			14.35790		14.27850			0.0000	0.00	0	153,434
\$ / R	On	12/07/2017			14.42000		14.33970			0.0000	0.00	0	0
\$ / R	On	18/09/2017			14.60520		14.52240			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017			14.85640		14.77060			0.0000	0.00	0	670
\$ / R	On	19/03/2018			15.10760		15.01880			0.0000	0.00	0	70
\$ / R	On	18/06/2018			15.35880		15.26700			0.0000	0.00	0	70
Total \$ / R Future											403,177,244.20	29,402	774,315
\$ / R	On	23/08/2016					0.03400	0.000	47.84	0.0000	0.00	0	0
\$ / R	On	23/08/2016					2,822.13400	2,743.100	47.84	1.0000	0.00	0	0
\$ / R	On	24/08/2016					2.61320	1.467	29.66	0.0141	0.00	0	0
\$ / R	On	24/08/2016					754.41320	674.567	29.66	0.9859	0.00	0	6,600
\$ / R	On	24/08/2016					210.34590	260.233	21.58	0.8766	0.00	0	2,000
\$ / R	On	24/08/2016					42.14590	13.333	21.58	0.1234	0.00	0	0
\$ / R	On	24/08/2016					5.42060	3.556	27.20	0.0334	0.00	0	0
\$ / R	On	24/08/2016					597.22060	516.656	27.20	0.9666	0.00	0	6,600
\$ / R	On	26/08/2016					0.19830	0.251	83.17	0.0008	0.00	0	150
\$ / R	On	26/08/2016					4,436.69830	4,360.651	83.17	0.9992	0.00	0	0
\$ / R	On	26/08/2016					1,693.55570	1,769.600	28.56	1.0000	0.00	0	0
\$ / R	On	26/08/2016					0.05570	0.000	28.56	0.0000	0.00	0	250
\$ / R	On	26/08/2016					118.40040	147.213	19.26	0.6045	0.00	0	0
\$ / R	On	26/08/2016					124.90040	77.613	19.26	0.3955	0.00	0	150
\$ / R	On	26/08/2016					0.34090	0.428	83.17	0.0013	0.00	0	250
\$ / R	On	26/08/2016					4,206.84090	4,130.828	83.17	0.9987	0.00	0	0
\$ / R	On	29/08/2016					0.38420	0.253	26.92	0.0018	0.00	0	40,000
\$ / R	On	29/08/2016					1,648.88420	1,572.553	26.92	0.9982	0.00	0	0
\$ / R	On	29/08/2016					0.02400	0.016	31.93	0.0001	0.00	0	40,000
\$ / R	On	29/08/2016					2,498.52400	2,422.316	31.93	0.9999	0.00	0	0
\$ / R	On	29/08/2016					7.39900	6.926	18.68	0.0480	0.00	0	40,000
\$ / R	On	29/08/2016					685.89900	609.226	18.68	0.9520	0.00	0	0
\$ / R	On	29/08/2016					1.43200	0.945	23.94	0.0065	0.00	0	0
\$ / R	On	29/08/2016					1,249.93200	1,173.245	23.94	0.9935	0.00	0	0
\$ / R	On	29/08/2016					0.39810	0.263	26.87	0.0018	0.00	0	0
\$ / R	On	29/08/2016					1,638.89810	1,562.563	26.87	0.9982	0.00	0	0
\$ / R	On	31/08/2016					46.35240	60.520	17.86	0.2650	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	31/08/2016	Foreign Exchange Option	13.83	Put			369.55240	307.320	17.86	0.7350	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			1.25140	1.175	24.17	0.0071	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,414.45140	1,337.975	24.17	0.9929	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			34.36040	43.678	18.25	0.1948	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			474.86040	407.878	18.25	0.8052	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			18.10020	22.588	18.62	0.1126	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			618.60020	546.788	18.62	0.8874	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			197.74880	242.278	16.83	0.6093	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			157.74880	125.778	16.83	0.3907	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.02700	0.050	37.11	0.0002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,277.32700	4,200.850	37.11	0.9998	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			196.45940	238.472	16.85	0.5915	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			173.75940	139.272	16.85	0.4085	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			117.77620	144.566	17.28	0.4234	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			295.07620	245.366	17.28	0.5766	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.03260	0.060	37.11	0.0002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,217.33260	4,140.860	37.11	0.9998	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			108.87010	131.485	17.60	0.3752	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			360.87010	306.885	17.60	0.6248	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.11990	0.071	32.13	0.0003	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,772.11990	3,695.471	32.13	0.9997	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			4.12520	4.571	21.10	0.0199	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,473.52520	1,397.371	21.10	0.9801	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.31060	0.302	28.46	0.0013	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,969.71060	2,893.102	28.46	0.9987	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.08590	0.055	34.03	0.0002	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			4,269.48590	4,192.855	34.03	0.9998	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			221.62640	261.408	16.93	0.5906	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			191.02640	154.208	16.93	0.4094	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			7.52050	7.970	20.10	0.0310	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			1,416.32050	1,340.070	20.10	0.9690	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.02450	0.025	34.24	0.0001	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			5,168.82450	5,092.125	34.24	0.9999	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			380.11130	430.593	16.41	0.7289	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			123.61130	97.293	16.41	0.2711	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			373.71030	423.652	16.43	0.7228	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			127.21030	100.351	16.43	0.2772	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			367.37570	416.776	16.44	0.7166	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			130.87570	103.475	16.44	0.2834	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			611.75630	674.606	15.76	0.8671	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			54.65630	40.606	15.76	0.1329	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			434.23220	486.453	16.15	0.7511	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			117.13220	92.453	16.15	0.2489	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			401.58360	451.328	16.23	0.7228	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			134.48360	107.328	16.23	0.2772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			388.96920	437.706	16.26	0.7111	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		141.86920	113.706	16.26	0.2889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		281.98670	320.991	16.56	0.5942	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		224.88670	186.991	16.56	0.4058	0.00	0	11,350
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		204.69190	232.542	16.89	0.4806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		327.59190	278.542	16.89	0.5194	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		197.41960	224.322	16.95	0.4684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		340.31960	290.322	16.95	0.5316	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		395.24450	444.486	16.24	0.7170	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		138.14450	110.486	16.24	0.2830	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		112.59550	127.649	17.85	0.3046	0.00	0	1,550
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		555.49550	493.648	17.85	0.6954	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		76.36190	85.994	18.44	0.2204	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		719.26190	651.994	18.44	0.7796	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		253.25100	288.990	16.66	0.5561	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		256.15100	214.990	16.66	0.4439	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		41.48990	46.231	19.27	0.1298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		984.38990	912.231	19.27	0.8702	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		33.73370	37.300	19.52	0.1077	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		1,076.63370	1,003.300	19.52	0.8923	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		170.52180	193.821	17.19	0.4208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		393.42180	339.821	17.19	0.5792	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		27.41240	30.048	19.77	0.0890	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		1,170.31240	1,096.048	19.77	0.9110	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		26.29720	28.772	19.82	0.0856	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		1,189.19720	1,114.772	19.82	0.9144	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		62.54430	70.314	18.74	0.1860	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		805.44430	736.314	18.74	0.8140	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		20.07580	21.683	20.15	0.0664	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		1,312.97580	1,237.683	20.15	0.9336	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		14.41470	15.629	20.53	0.0494	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		1,457.31470	1,381.629	20.53	0.9506	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		32.36340	35.726	19.57	0.1037	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		1,095.26340	1,021.726	19.57	0.8963	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		7.22640	7.971	21.22	0.0266	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,750.12640	1,673.971	21.22	0.9734	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		4.54320	5.093	21.67	0.0176	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,947.44320	1,871.093	21.67	0.9824	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		24.20080	26.378	19.92	0.0792	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		1,227.10080	1,152.378	19.92	0.9208	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		2.85460	3.265	22.13	0.0116	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		2,145.75460	2,069.265	22.13	0.9884	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		1.96990	2.296	22.50	0.0083	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		2,304.86990	2,228.296	22.50	0.9917	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		9.10610	9.977	20.99	0.0328	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,652.00610	1,575.977	20.99	0.9672	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		1.33060	1.586	22.89	0.0058	0.00	0	525

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		2,474.23060	2,397.586	22.89	0.9942	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		0.80470	0.950	23.44	0.0036	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,713.70470	2,636.950	23.44	0.9964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		3.60120	4.076	21.90	0.0143	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		2,046.50120	1,970.075	21.90	0.9857	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		0.81590	0.738	23.71	0.0028	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,833.71590	2,756.738	23.71	0.9972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		0.82970	0.731	24.53	0.0027	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,953.72970	2,876.731	24.53	0.9973	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		1.42570	1.692	22.82	0.0062	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		2,444.32570	2,367.692	22.82	0.9938	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		0.85050	0.747	25.62	0.0026	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		3,103.75050	3,026.747	25.62	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		0.85670	0.752	25.91	0.0026	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		3,143.75670	3,066.752	25.91	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		0.81290	0.786	23.64	0.0030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,803.71290	2,726.786	23.64	0.9970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		0.91060	0.794	28.08	0.0026	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		3,443.81060	3,366.794	28.08	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		1.02910	0.891	31.70	0.0026	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,943.92910	3,866.891	31.70	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		0.84750	0.745	25.47	0.0026	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		3,083.74750	3,006.745	25.47	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		0.86200	0.939	33.15	0.0026	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		4,143.76200	4,066.939	33.15	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.01400	0.018	33.52	0.0001	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,992.91400	5,916.018	33.52	0.9999	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		0.88380	0.773	27.06	0.0026	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		3,303.78380	3,226.773	27.06	0.9974	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		46.92360	50.851	19.67	0.1247	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		1,158.82360	1,085.451	19.67	0.8753	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		0.50530	0.522	30.07	0.0014	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,669.80530	4,592.522	30.07	0.9986	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		0.36700	0.378	30.07	0.0011	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,829.66700	4,752.378	30.07	0.9989	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		1,782.42810	1,859.406	18.25	0.9945	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		1.72810	1.406	18.25	0.0055	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		335.74430	372.039	16.59	0.5974	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		255.04430	214.039	16.59	0.4026	0.00	0	150
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		277.17870	306.112	16.83	0.5219	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		333.87870	285.512	16.83	0.4781	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		17.99650	19.478	20.77	0.0513	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,731.99650	1,656.278	20.77	0.9487	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		22.82130	23.391	21.31	0.0516	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		2,090.22130	2,013.391	21.31	0.9484	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		120.37660	126.793	19.01	0.2204	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			1,064.67660	993.593	19.01	0.7796	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			474.89350	509.355	16.69	0.6090	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			320.79350	277.755	16.69	0.3910	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.35080	0.420	23.84	0.0011	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,116.25080	5,038.820	23.84	0.9989	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.30080	0.361	23.84	0.0010	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,196.20080	5,118.761	23.84	0.9990	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,863.67180	1,939.533	17.87	0.9797	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.57180	7.933	17.87	0.0203	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			84.75240	88.837	20.16	0.1510	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,488.05240	1,414.637	20.16	0.8490	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			24.46000	24.943	22.18	0.0480	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,507.76000	2,430.743	22.18	0.9520	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			621.66600	664.961	16.35	0.7092	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			214.96600	180.761	16.35	0.2908	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			31.55300	32.696	22.47	0.0562	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,645.75300	2,569.496	22.47	0.9438	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			29.77760	30.825	22.58	0.0532	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,703.97760	2,627.625	22.58	0.9468	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			123.84000	130.429	19.90	0.1951	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,388.04000	1,317.229	19.90	0.8049	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			495.45060	529.148	17.15	0.5776	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			401.75060	358.048	17.15	0.4224	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			263.52070	280.115	18.44	0.3621	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			819.82070	759.015	18.44	0.6379	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			710.86770	755.099	16.73	0.6986	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			258.66770	225.499	16.73	0.3014	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			82.03970	86.440	21.19	0.1271	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,969.83970	1,896.840	21.19	0.8729	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			22.63030	22.605	23.80	0.0369	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,400.43030	3,323.005	23.80	0.9631	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,965.08680	2,038.819	17.69	0.9615	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			23.78680	20.219	17.69	0.0385	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			619.20510	657.921	17.08	0.6209	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			377.90510	339.322	17.08	0.3791	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			3.69060	3.999	25.88	0.0069	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,662.39060	5,585.399	25.88	0.9931	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,257.91620	1,319.572	16.33	0.8545	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			114.31620	98.572	16.33	0.1455	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,249.89890	1,311.363	16.33	0.8525	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			116.29890	100.363	16.33	0.1475	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,241.90660	1,303.178	16.34	0.8504	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			118.30660	102.178	16.34	0.1496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,315.07760	1,377.454	16.24	0.8630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			108.17760	93.154	16.24	0.1370	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.17880	0.200	25.81	0.0004	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	23.01	Put		9,213.27880	9,135.900	25.81	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,025.83940	2,100.349	17.21	0.9552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		28.93940	26.049	17.21	0.0448	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		1.65290	1.830	25.81	0.0031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,204.75290	7,127.530	25.81	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		1.27700	1.415	25.81	0.0024	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,444.37700	7,367.115	25.81	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,389.08740	1,453.118	16.18	0.8800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		92.18740	78.818	16.18	0.1200	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		3.25160	3.586	25.81	0.0057	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,566.35160	6,489.286	25.81	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		2.04590	2.262	25.81	0.0037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		7,005.14590	6,927.962	25.81	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00170	0.002	25.81	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,143.10170	13,065.702	25.81	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		4.34750	4.787	25.81	0.0074	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,287.44750	6,210.487	25.81	0.9926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		4.00270	4.409	25.81	0.0069	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,367.10270	6,290.109	25.81	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		1.19680	1.327	25.81	0.0023	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,504.29680	7,427.027	25.81	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		6.09370	6.696	25.81	0.0101	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,959.19370	5,882.396	25.81	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		5.73310	6.302	25.81	0.0096	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		6,018.83310	5,942.002	25.81	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		1.83930	2.035	25.81	0.0034	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		7,104.93930	7,027.735	25.81	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		11.10590	12.157	25.81	0.0173	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,364.20590	5,287.857	25.81	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		10.06160	11.021	25.81	0.0158	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,463.16160	5,386.721	25.81	0.9842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		3.46150	3.816	25.81	0.0061	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,506.56150	6,429.516	25.81	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		14.32110	15.650	25.81	0.0217	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		5,107.42110	5,031.350	25.81	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		13.12000	14.346	25.81	0.0201	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		5,196.22000	5,120.046	25.81	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		4.96910	5.467	25.81	0.0084	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		6,158.06910	6,081.167	25.81	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		29.73410	32.318	25.81	0.0411	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		4,352.83410	4,278.018	25.81	0.9589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		22.67420	24.696	25.81	0.0325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,635.77420	4,560.396	25.81	0.9675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		6.41070	7.042	25.81	0.0106	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,909.51070	5,832.742	25.81	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		32.30990	35.095	25.81	0.0442	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	18.03	Put		4,265.40990	4,190.795	25.81	0.9558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		31.42910	34.146	25.81	0.0431	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		4,294.52910	4,219.846	25.81	0.9569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		12.86630	14.070	25.81	0.0197	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		5,215.96630	5,139.770	25.81	0.9803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		44.01870	46.228	25.65	0.0564	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,937.11870	3,861.928	25.65	0.9436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		42.84660	45.709	25.73	0.0557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,965.94660	3,891.409	25.73	0.9443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		21.83350	23.787	25.81	0.0314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,674.93350	4,599.487	25.81	0.9686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		49.53990	49.769	25.14	0.0611	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,752.63990	3,675.469	25.14	0.9389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		49.35040	49.571	25.16	0.0608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,762.45040	3,685.271	25.16	0.9392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		30.28940	32.917	25.81	0.0418	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		4,333.38940	4,258.617	25.81	0.9582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		62.27720	63.115	23.66	0.0786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		3,215.37720	3,138.815	23.66	0.9214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		61.99870	62.822	23.69	0.0782	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		3,225.09870	3,148.522	23.69	0.9218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		33.21340	36.068	25.81	0.0452	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		4,236.31340	4,161.768	25.81	0.9548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		67.65810	68.774	23.18	0.0859	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		3,040.75810	2,964.474	23.18	0.9141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		65.78450	66.803	23.34	0.0834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		3,098.88450	3,022.503	23.34	0.9166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		45.22010	46.757	25.57	0.0571	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,908.32010	3,832.457	25.57	0.9429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		75.29270	76.820	22.58	0.0963	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,828.39270	2,752.520	22.58	0.9037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		70.28940	71.545	22.96	0.0895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,963.38940	2,887.245	22.96	0.9105	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		60.90320	61.673	23.79	0.0767	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		3,264.00320	3,187.373	23.79	0.9233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		81.28090	83.145	22.18	0.1043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,684.38090	2,608.845	22.18	0.8957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		78.40020	80.101	22.37	0.1005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,751.50020	2,675.801	22.37	0.8995	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		63.41190	64.308	23.55	0.0801	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		3,176.51190	3,100.008	23.55	0.9199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		105.35800	110.968	21.50	0.1357	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,308.45800	2,236.668	21.50	0.8643	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		91.19610	95.927	21.84	0.1190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,494.29610	2,421.627	21.84	0.8810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		67.97830	69.111	23.15	0.0864	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	16.76	Put		3,031.07830	2,954.811	23.15	0.9136	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		121.12070	127.720	21.18	0.1540	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		2,134.22070	2,063.420	21.18	0.8460	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		117.59670	123.974	21.25	0.1500	0.00	0	2,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		2,170.69670	2,099.674	21.25	0.8500	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		76.05150	77.622	22.53	0.0973	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,809.15150	2,733.322	22.53	0.9027	0.00	0	725	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		144.86500	152.965	20.77	0.1807	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,917.96500	1,848.665	20.77	0.8193	0.00	0	1,400	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		133.40280	140.778	20.96	0.1679	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		2,016.50280	1,946.478	20.96	0.8321	0.00	0	63,513	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		85.22230	88.640	22.03	0.1107	0.00	0	66,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,598.32230	2,524.340	22.03	0.8893	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		190.45020	201.436	20.16	0.2294	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,603.55020	1,537.136	20.16	0.7706	0.00	0	3,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		164.73380	174.090	20.49	0.2023	0.00	0	26,053	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,767.83380	1,699.790	20.49	0.7977	0.00	0	31,590	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		116.73300	123.055	21.27	0.1490	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,179.83300	2,108.755	21.27	0.8510	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		227.36890	240.494	19.77	0.2667	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,410.46890	1,346.194	19.77	0.7333	0.00	0	1,700	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		223.87950	236.974	19.81	0.2633	0.00	0	2,400	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,426.97950	1,362.674	19.81	0.7367	0.00	0	29,368	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		122.02040	128.675	21.16	0.1550	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		2,125.12040	2,054.375	21.16	0.8450	0.00	0	10,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		280.56710	296.159	19.19	0.3182	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,183.66710	1,121.859	19.19	0.6818	0.00	0	2,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		260.45570	274.831	19.40	0.2988	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,263.55570	1,200.531	19.40	0.7012	0.00	0	56,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		152.71450	161.310	20.66	0.1893	0.00	0	750	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,855.81450	1,787.010	20.66	0.8107	0.00	0	69,895	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		338.42090	357.495	18.67	0.3715	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		991.52090	933.195	18.67	0.6285	0.00	0	20,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		325.91750	344.246	18.78	0.3602	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		1,029.01750	969.946	18.78	0.6398	0.00	0	77,649	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		191.91720	202.994	20.15	0.2309	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,595.01720	1,528.694	20.15	0.7691	0.00	0	6,985	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		409.09860	433.101	18.19	0.4320	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		812.19860	758.801	18.19	0.5680	0.00	0	2,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		399.71860	423.169	18.25	0.4243	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		832.81860	778.869	18.25	0.5757	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		240.02850	253.259	19.62	0.2788	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,353.12850	1,288.959	19.62	0.7212	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		448.79010	475.099	17.98	0.4633	0.00	0	5,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		731.89010	680.799	17.98	0.5367	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		445.34820	471.457	17.99	0.4607	0.00	0	1,200	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			738.44820	687.157	17.99	0.5393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			295.63000	312.132	19.05	0.3324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,128.73000	1,067.832	19.05	0.6676	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			578.38610	612.747	17.44	0.5557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			531.48610	488.447	17.44	0.4443	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			569.32680	603.240	17.46	0.5500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			542.42680	498.940	17.46	0.4500	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			378.98210	400.836	18.38	0.4069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			882.08210	826.536	18.38	0.5931	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			784.82990	828.615	16.95	0.6723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			337.92990	304.315	16.95	0.3277	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			701.67690	741.839	17.13	0.6287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			404.77690	367.539	17.13	0.3713	0.00	0	24,296
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			415.47100	439.848	18.16	0.4371	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			798.57100	745.548	18.16	0.5629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			814.10560	859.112	16.89	0.6867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			317.20560	284.812	16.89	0.3133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			808.18790	852.949	16.90	0.6838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			321.28790	288.650	16.90	0.3162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			477.25920	505.192	17.83	0.4850	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			680.35920	630.892	17.83	0.5150	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,006.15580	1,058.469	16.53	0.7694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			209.25580	184.169	16.53	0.2306	0.00	0	148,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			862.57800	909.540	16.79	0.7094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			285.67800	255.240	16.79	0.2906	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			601.54910	637.038	17.38	0.5703	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			504.64910	462.738	17.38	0.4297	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			820.05470	865.305	16.88	0.6896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			313.15470	281.005	16.88	0.3104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			790.62240	834.652	16.94	0.6752	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			333.72240	300.352	16.94	0.3248	0.00	0	5,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			132.58200	139.392	21.50	0.1513	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,439.48200	2,368.892	21.50	0.8487	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			581.34360	611.952	17.66	0.5197	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			668.24360	621.452	17.66	0.4803	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			563.15080	592.045	17.87	0.4922	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			768.25080	719.745	17.87	0.5078	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			181.85340	191.014	20.97	0.1923	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,176.95340	2,108.714	20.97	0.8077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			368.64630	383.911	19.91	0.3088	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,699.44630	1,637.011	19.91	0.6912	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			366.80540	381.979	19.93	0.3074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,707.60540	1,645.079	19.93	0.6926	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			306.78140	319.597	20.43	0.2641	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,987.58140	1,922.697	20.43	0.7359	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			300.42230	312.997	20.49	0.2594	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	15.74	Put			2,021.22230	1,956.097	20.49	0.7406	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			180.69560	188.766	21.95	0.1657	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,911.49560	2,841.866	21.95	0.8343	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			164.11590	171.591	22.47	0.1507	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,144.91590	3,074.691	22.47	0.8493	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			98.55830	103.626	25.15	0.0909	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,509.35830	4,436.726	25.15	0.9091	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			97.94990	102.989	25.15	0.0904	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,518.74990	4,446.089	25.15	0.9096	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			68.92410	72.560	25.15	0.0671	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,049.72410	4,975.660	25.15	0.9329	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			370.49450	385.850	19.89	0.3101	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,691.29450	1,628.950	19.89	0.6899	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			54.02630	56.919	25.15	0.0544	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,414.82630	5,340.019	25.15	0.9456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			13.76090	14.540	25.15	0.0163	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,414.56090	7,337.640	25.15	0.9837	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,915.40320	1,984.240	16.09	0.8970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			96.20320	87.340	16.09	0.1030	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			391.59240	407.990	19.70	0.3253	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,602.39240	1,541.090	19.70	0.6747	0.00	0	90
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			871.86030	907.444	17.62	0.5733	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			723.46030	681.044	17.62	0.4267	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			209.52530	215.465	22.18	0.1729	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,131.12530	3,059.065	22.18	0.8271	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			264.21120	274.195	21.62	0.2089	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,801.51120	2,733.295	21.62	0.7911	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			848.45370	881.919	17.82	0.5504	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			815.75370	771.019	17.82	0.4496	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			575.62530	594.660	19.82	0.3687	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,797.12530	1,736.760	19.82	0.6313	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			573.43790	592.390	19.84	0.3675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,804.93790	1,744.490	19.84	0.6325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			571.26080	590.127	19.85	0.3663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,342.88030	1,288.793	18.91	0.5502	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,563.55540	5,490.267	24.89	0.9013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,623.59320	1,678.239	16.74	0.7672	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			345.09320	320.339	16.74	0.2328	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			961.12690	994.792	17.97	0.5543	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			912.62690	866.892	17.97	0.4457	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			731.38030	756.693	18.91	0.4498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,813.67400	2,746.371	21.52	0.7533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			243.06610	250.397	23.94	0.1661	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,114.56610	4,042.497	23.94	0.8339	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			215.85630	225.275	24.88	0.1481	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,587.35630	4,517.375	24.88	0.8519	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			132.05540	138.167	24.89	0.0987	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,812.76080	1,752.227	19.85	0.6337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			569.09410	587.879	19.87	0.3652	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,820.59410	1,759.979	19.87	0.6348	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			517.82630	534.953	20.25	0.3367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,019.32630	1,957.053	20.25	0.6633	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			362.17400	374.271	21.52	0.2467	0.00	0	2,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			289.42410	296.143	23.45	0.1873	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,929.72410	3,856.143	23.45	0.8127	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,149.69290	1,188.250	17.55	0.6114	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			759.99290	718.250	17.55	0.3886	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			457.03930	469.684	22.15	0.2593	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,324.63930	3,254.484	22.15	0.7407	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			459.53590	472.259	22.13	0.2606	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,307.13590	3,237.059	22.13	0.7394	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			458.28760	470.967	22.14	0.2600	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,315.88760	3,245.767	22.14	0.7400	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			656.36630	673.601	21.86	0.3165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,175.76630	3,107.201	21.86	0.6835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			654.78940	671.979	21.88	0.3159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,184.18940	3,115.579	21.88	0.6841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			653.21790	670.357	21.89	0.3152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,192.61790	3,123.957	21.89	0.6848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			913.09540	938.178	20.37	0.4210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,142.49540	2,081.778	20.37	0.5790	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			809.45650	829.621	21.87	0.3450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,290.65650	3,222.022	21.87	0.6550	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			807.72550	827.839	21.88	0.3444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,298.92550	3,230.239	21.88	0.6556	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			811.19280	831.410	21.86	0.3457	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,282.39280	3,213.810	21.86	0.6543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			962.76470	985.728	21.86	0.3694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,395.76470	3,326.928	21.86	0.6306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			960.89070	983.810	21.87	0.3688	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,403.89070	3,335.010	21.87	0.6312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,369.89240	2,428.310	18.06	0.7287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			742.89240	709.510	18.06	0.2713	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			964.63620	987.652	21.85	0.3700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,387.63620	3,318.852	21.85	0.6300	0.00	0	0
Total \$ / R Option												0.00	0	1,879,485
Total \$ / R												403,177,244.20	29,402	2,653,800
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		13.63400		13.55710			0.0000	708,968.00	52	597
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		13.87430		13.79690			0.0000	0.00	0	147
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		14.09690		14.01920			0.0000	0.00	0	51

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Future				14.35790		14.27850			0.0000	0.00	0	3
Total \$ / R MAXI Future												708,968.00	52	798
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				1,474.73060	1,597.401	20.50	0.0504	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				144,764.73060	137,197.401	20.50	0.9496	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				1,441.46590	1,562.867	20.53	0.0494	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				145,731.46590	138,162.867	20.53	0.9506	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				1,408.93000	1,528.245	20.55	0.0484	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				146,698.93000	139,128.245	20.55	0.9516	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				22,525.29480	23,772.677	19.75	0.2645	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				141,835.29480	135,342.677	19.75	0.7355	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				22,358.75690	23,596.281	19.77	0.2628	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				142,668.75690	136,166.281	19.77	0.7372	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				22,193.55890	23,421.046	19.79	0.2611	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				143,503.55890	136,991.046	19.79	0.7389	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				314,491.58600	307,469.090	22.47	0.8493	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				16,353.84390	17,099.246	22.49	0.1501	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				315,433.84390	308,409.246	22.49	0.8499	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				16,469.66450	17,219.283	22.45	0.1512	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				313,549.66450	306,529.283	22.45	0.8488	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				16,411.58600	17,159.090	22.47	0.1507	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				41,327.27070	42,700.873	21.04	0.2773	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				250,477.27070	243,910.874	21.04	0.7227	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				41,173.41650	42,542.238	21.05	0.2764	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				251,323.41650	244,752.238	21.05	0.7236	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				41,020.27230	42,383.900	21.06	0.2755	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				252,170.27230	245,593.900	21.06	0.7245	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												708,968.00	52	798
£ / R	On	31/08/2016	Foreign Exchange Future			17.85490		17.64000			0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			17.88470		17.67000			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			17.92580		17.70980			0.0000	3,477,605.20	194	62,035
£ / R	On	19/12/2016	Foreign Exchange Future			18.27740		18.05950			0.0000	0.00	0	11,021
£ / R	On	13/03/2017	Foreign Exchange Future			18.60730		18.38460			0.0000	93,036.50	5	1,290
£ / R	On	25/04/2017	Foreign Exchange Future			18.77850		18.55220			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.99550		18.76780			0.0000	0.00	0	37,392
£ / R	On	18/12/2017	Foreign Exchange Future			19.74670		19.50520			0.0000	0.00	0	520
Total £ / R Future												3,570,641.70	199	112,334
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			3.17230	3.485	19.36	0.0179	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			1,403.17230	1,188.585	19.36	0.9821	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.17510	0.189	31.05	0.0006	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,600.17510	4,385.489	31.05	0.9994	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		0.00010	0.000	36.37	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		8,180.00010	7,965.300	36.37	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		0.44580	0.355	25.88	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		3,530.44580	3,315.655	25.88	0.9987	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		0.17770	0.189	30.94	0.0006	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		4,580.17770	4,365.489	30.94	0.9994	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		0.17640	0.189	31.00	0.0006	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		4,590.17640	4,375.489	31.00	0.9994	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call		37.41870	57.971	17.12	0.1373	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put		1,227.61870	1,032.171	17.12	0.8627	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call		7.85080	10.859	19.12	0.0301	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put		2,128.05080	1,915.059	19.12	0.9699	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call		3.53820	4.571	21.44	0.0126	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		5,291.03670	5,074.842	29.99	0.9985	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		0.82270	0.639	30.02	0.0015	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		5,301.02270	5,084.838	30.02	0.9985	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put		4,191.44120	3,975.445	26.19	0.9968	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call		0.97450	0.840	28.26	0.0021	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put		4,791.17450	4,575.040	28.26	0.9979	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call		0.01250	0.014	31.20	0.0000	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put		7,590.21250	7,374.214	31.20	1.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		0.83670	0.642	29.99	0.0015	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put		2,803.73820	2,588.771	21.44	0.9874	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		0.83960	0.645	29.95	0.0016	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		5,281.03960	5,064.845	29.95	0.9984	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call		0.29750	0.350	31.20	0.0008	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put		5,890.49750	5,674.550	31.20	0.9992	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call		1.24120	1.245	26.19	0.0032	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		50.82190	49.289	22.32	0.0526	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		4,641.32190	4,421.889	22.32	0.9474	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		4.57910	5.813	26.66	0.0067	9,103.16	1,566	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		8,885.07910	8,668.413	26.66	0.9933	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		50.72100	49.210	22.24	0.0527	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		892.56900	764.521	16.67	0.5113	1,197,239.89	1,566	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		5,003.28080	4,783.488	23.74	0.9486	7,490,942.68	1,566	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		27.97970	34.256	26.66	0.0331	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		6,428.47970	6,216.856	26.66	0.9669	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		1,206.99800	1,368.412	15.81	0.7774	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		277.49800	221.012	15.81	0.2226	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		542.06900	631.921	16.67	0.4887	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		4,621.22100	4,401.810	22.24	0.9473	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		50.77130	49.250	22.28	0.0527	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		4,631.27130	4,411.850	22.28	0.9473	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		57.61410	70.920	19.12	0.0816	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		3,408.11410	3,203.520	19.12	0.9184	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		52.78080	50.888	23.74	0.0514	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	23.76	Call			82.75910	94.287	21.56	0.0749	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,458.15910	5,246.987	21.56	0.9251	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			83.44610	95.067	21.54	0.0755	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,438.84610	5,227.767	21.54	0.9245	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			83.10090	94.676	21.55	0.0752	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,448.50090	5,237.376	21.55	0.9248	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			151.09270	157.576	22.09	0.1043	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,578.89270	5,359.076	22.09	0.8957	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			5,272.20000	5,044.500		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			5,252.20000	5,024.500		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			5,262.20000	5,034.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			479.03400	528.618	22.34	0.2077	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,133.83400	5,941.918	22.34	0.7923	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			481.66810	531.465	22.34	0.2086	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,116.46810	5,924.765	22.34	0.7914	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			480.34940	530.040	22.34	0.2081	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,125.14940	5,933.340	22.34	0.7919	0.00	0	0
Total £ / R Option												8,697,285.72	4,698	42,233
Total £ / R												12,267,927.42	4,897	154,567
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13601		0.30061			0.0000	0.00	0	17,257
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13898		0.30672			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14182		0.31242			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14513		0.31910			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	22,217
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			19,060.50000	2,648.582	50.49	0.9438	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00000	48.082	50.49	0.0562	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			18,060.50000	1,781.215	50.49	0.8328	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.00000	180.715	50.49	0.1672	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			17,060.50000	1,079.922	50.49	0.6528	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			0.00000	479.422	50.49	0.3472	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			358.22420	0.001	38.79	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			10,686.02420	27,101.600	38.79	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			286.86080	0.000	38.79	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			11,614.66080	28,101.600	38.79	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			228.93300	0.000	38.79	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			12,556.73300	29,101.600	38.79	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			17,242.31190	1,425.185	31.85	0.5688	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			0.51190	1,242.985	31.85	0.4312	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			16,243.34960	1,008.540	31.85	0.4533	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1.54960	1,826.340	31.85	0.5467	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	0.16	Call			15,245.88550	696.689	31.85	0.3486	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4.08550	2,514.489	31.85	0.6514	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			6.64570	1,892.411	30.73	0.4915	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			15,923.91590	1,051.423	30.73	0.4169	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			14.21590	2,538.123	30.73	0.5831	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			14,937.56930	776.341	30.73	0.3347	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			27.86930	3,263.040	30.73	0.6653	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			16,916.34570	1,405.711	30.73	0.5085	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	22,217
€ / R	On	26/08/2016	Foreign Exchange Future			15.37130		15.28120			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.45430		15.36330			0.0000	3,430,854.60	222	33,701
€ / R	On	30/09/2016	Foreign Exchange Future			15.49800		15.40680			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.79190		15.69940			0.0000	315,838.00	20	17,731
€ / R	On	13/03/2017	Foreign Exchange Future			16.11010		16.01700			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			16.48370		16.38850			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.83230		16.73170			0.0000	0.00	0	0
Total € / R Future												3,746,692.60	242	133,842
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			10.92220	14.640	22.08	0.0898	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			589.72220	503.340	22.08	0.9102	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			498.63580	568.081	14.63	0.7946	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			558.92130	490.529	16.05	0.6879	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			92.56300	71.492	14.62	0.2006	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			16.08490	20.172	17.69	0.0626	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,332.78490	1,245.872	17.69	0.9374	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			7.83940	9.190	18.18	0.0309	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,644.53940	1,554.890	18.18	0.9691	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			72.39430	54.995	14.52	0.1640	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			513.14720	583.554	14.61	0.8042	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			89.84720	69.254	14.61	0.1958	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			505.86300	575.792	14.62	0.7994	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			95.33580	73.781	14.63	0.2054	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			112.22130	134.829	16.05	0.3121	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			565.69430	639.295	14.52	0.8360	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			22.67240	26.785	18.31	0.0673	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,595.87240	1,508.785	18.31	0.9327	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,530.03990	1,454.136	18.17	0.7468	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			238.21000	256.361	18.00	0.2714	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,438.81000	1,364.461	18.00	0.7286	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			14.23220	17.245	23.37	0.0229	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,114.83220	5,025.345	23.37	0.9771	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			4.62240	5.789	23.37	0.0086	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			219.43990	236.036	18.17	0.2532	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	21.90	Put			6,205.22240	6,113.889	23.37	0.9914	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			347.08490	374.129	17.25	0.3691	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,047.68490	982.229	17.25	0.6309	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			321.56550	346.748	17.39	0.3475	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,122.16550	1,054.848	17.39	0.6525	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			222.73400	239.604	18.13	0.2564	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,513.33400	1,437.704	18.13	0.7436	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			221.08190	237.813	18.15	0.2548	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,521.68190	1,445.913	18.15	0.7452	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			207.38270	219.349	20.12	0.1792	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,890.38270	2,809.249	20.12	0.8208	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			206.39990	218.303	20.13	0.1784	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,899.39990	2,818.203	20.13	0.8216	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			208.37100	220.401	20.11	0.1800	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,881.37100	2,800.301	20.11	0.8200	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			364.93410	380.057	20.34	0.2334	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,156.43410	3,076.357	20.34	0.7666	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			363.73590	378.797	20.35	0.2327	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,165.23590	3,085.097	20.35	0.7673	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			362.54270	377.538	20.37	0.2320	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,174.04270	3,093.838	20.37	0.7680	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			541.42840	560.635	20.45	0.2814	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,269.72840	3,188.335	20.45	0.7186	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			539.99740	559.139	20.46	0.2807	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,278.29740	3,196.839	20.46	0.7193	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			538.57160	557.643	20.47	0.2801	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,286.87160	3,205.343	20.47	0.7199	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												3,746,692.60	242	180,214
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.40430		10.33140			0.0000	0.00	0	10,993
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.56150		10.51420			0.0000	21,123.00	2	1,012
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.71110		10.68360			0.0000	0.00	0	3,305
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.88790		10.88120			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.05570		11.06710			0.0000	0.00	0	0
Total AU\$ / R Future												21,123.00	2	15,310
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			208.81460	256.947	12.18	0.7176	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			87.41460	62.647	12.18	0.2824	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			221.32450	271.134	12.16	0.7372	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			79.92450	56.834	12.16	0.2628	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			215.01470	263.990	12.17	0.7275	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			83.61470	59.690	12.17	0.2725	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			404.16000	375.293	13.16	0.5392	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			244.81990	263.011	13.18	0.4559	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			410.61990	381.511	13.18	0.5441	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			251.94370	270.625	13.14	0.4656	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			397.74370	369.125	13.14	0.5344	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			248.36000	266.793	13.16	0.4608	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			116.94740	119.841	15.48	0.1866	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,383.34740	1,358.741	15.48	0.8134	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			115.78980	118.648	15.50	0.1850	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,392.18980	1,367.548	15.50	0.8150	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			118.11760	121.045	15.46	0.1882	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,374.51760	1,349.945	15.46	0.8118	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			227.99060	227.469	15.73	0.2597	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,406.79060	1,399.569	15.73	0.7403	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			226.31830	225.887	15.75	0.2581	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,415.11830	1,407.987	15.75	0.7419	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			229.67340	229.065	15.72	0.2613	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,398.47340	1,391.165	15.72	0.7387	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			337.84750	330.845	15.90	0.3084	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,440.74750	1,445.145	15.90	0.6916	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			335.82950	328.867	15.91	0.3068	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,448.72950	1,453.167	15.91	0.6932	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			333.82910	326.902	15.93	0.3053	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,456.72910	1,461.202	15.93	0.6947	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												21,123.00	2	15,310
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.55080		10.52860			0.0000	0.00	0	2,220
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.74130		10.71480			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.91950		10.88740			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,220
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.59110	0.546	20.81	0.0030	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,851.99110	1,829.746	20.81	0.9970	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.57880	0.534	20.86	0.0030	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,861.97880	1,839.734	20.86	0.9970	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.56690	0.523	20.91	0.0029	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,871.96690	1,849.723	20.91	0.9971	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			31.27650	32.803	17.74	0.0708	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,846.47650	1,821.503	17.74	0.9292	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			32.09870	33.671	17.70	0.0725	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,827.29870	1,802.371	17.70	0.9275	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			31.68520	33.234	17.72	0.0716	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,836.88520	1,811.935	17.72	0.9284	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			87.16520	91.298	17.54	0.1340	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,929.76520	1,901.798	17.54	0.8660	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			86.42440	90.524	17.56	0.1330	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,939.02440	1,911.024	17.56	0.8670	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			85.69080	89.757	17.57	0.1320	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,948.29080	1,920.257	17.57	0.8680	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,220
CHF / R	On	19/09/2016	Foreign Exchange Future			14.19410		14.14900			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.52600		14.47810			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.83750		14.78610			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			3.13880	2.947	23.78	0.0095	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,454.13880	2,408.847	23.78	0.9905	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			3.10380	2.914	23.83	0.0094	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,464.10380	2,418.814	23.83	0.9906	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			3.06920	2.880	23.88	0.0093	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,474.06920	2,428.780	23.88	0.9907	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			101.27260	104.324	20.52	0.1289	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,323.17260	2,278.324	20.52	0.8711	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			102.92120	106.031	20.50	0.1307	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,304.82120	2,260.031	20.50	0.8693	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			102.09430	105.173	20.51	0.1298	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,313.99430	2,269.173	20.51	0.8702	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			236.94500	244.109	20.74	0.2036	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,520.84500	2,476.609	20.74	0.7964	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			239.31220	246.560	20.72	0.2055	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,503.21220	2,459.060	20.72	0.7945	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			238.12520	245.333	20.73	0.2045	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,512.02520	2,467.833	20.73	0.7955	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			2.04560		2.03450			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.07310		2.06180			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.09800		2.08660			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			4,356.00940	4,244.920	23.80	0.9977	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1.00850	0.941	22.93	0.0025	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,156.00850	4,044.941	22.93	0.9975	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1.00840	0.930	23.36	0.0024	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,256.00840	4,144.930	23.36	0.9976	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1.00940	0.920	23.80	0.0023	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			55.20490	56.942	18.44	0.0626	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,937.20490	3,825.942	18.44	0.9374	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			52.12760	53.602	18.56	0.0591	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,034.12760	3,922.602	18.56	0.9409	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			49.24720	50.483	18.67	0.0559	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,131.24720	4,019.483	18.67	0.9441	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,097.04780	3,987.477	18.37	0.8755	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			156.12180	160.292	18.44	0.1197	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,190.12180	4,080.292	18.44	0.8803	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			149.52380	153.451	18.52	0.1150	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,283.52380	4,173.451	18.52	0.8850	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			163.04780	167.477	18.37	0.1245	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			2.06680		2.05550			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			405.17080	431.408	15.34	0.3898	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,050.17080	963.408	15.34	0.6102	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			377.06420	400.466	15.44	0.3683	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,122.06420	1,032.466	15.44	0.6317	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			435.21060	464.438	15.25	0.4120	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			980.21060	896.438	15.25	0.5880	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.07700		2.06990			0.0000	0.00	0	336
DKK / R	On	19/12/2016	Foreign Exchange Future			2.12270		2.11580			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	336
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			6.00690	4.037	21.46	0.0098	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,207.00690	3,134.037	21.46	0.9902	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			5.52360	3.706	21.78	0.0090	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,306.52360	3,233.706	21.78	0.9910	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			5.09080	3.411	22.10	0.0082	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,406.09080	3,333.411	22.10	0.9918	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			58.71160	69.542	17.80	0.0749	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,600.71160	3,542.542	17.80	0.9251	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			53.62720	64.586	17.86	0.0701	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,695.62720	3,637.586	17.86	0.9299	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			48.94660	59.979	17.92	0.0657	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,790.94660	3,732.979	17.92	0.9343	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	336
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.75880		1.74860			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.79120		1.77950			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.82070		1.80820			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			1.44740	1.387	24.93	0.0038	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,715.44740	3,613.387	24.93	0.9962	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1.46260	1.402	25.51	0.0037	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,815.46260	3,713.402	25.51	0.9963	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1.47970	1.418	26.10	0.0037	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,915.47970	3,813.418	26.10	0.9963	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			93.61760	99.775	21.89	0.0992	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,498.61760	3,387.775	21.89	0.9008	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			88.57470	94.366	22.02	0.0942	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,593.57470	3,482.366	22.02	0.9058	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			83.84230	89.289	22.15	0.0895	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,688.84230	3,577.289	22.15	0.9105	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			241.21780	255.225	21.38	0.1753	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,559.21780	3,448.225	21.38	0.8247	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			232.36160	245.886	21.50	0.1694	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,650.36160	3,538.886	21.50	0.8306	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			226.88220	239.995	21.71	0.1649	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,744.88220	3,632.995	21.71	0.8351	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13400		0.13320			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13410		0.13260			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13400		0.13250			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			0.05320		0.04510			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03950		0.03780			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03860		0.03710			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / 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
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.92640		9.84790			0.0000	992,640.00	100	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.06210		10.02210			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.19510		10.18350			0.0000	0.00	0	0
Total NZ\$ / R Future												992,640.00	100	100
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			413.45900	483.086	13.44	0.9051	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			25.55900	16.686	13.44	0.0949	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			405.00930	474.164	13.45	0.9001	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			27.10930	17.764	13.45	0.0999	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			396.63080	465.296	13.46	0.8949	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			28.73080	18.896	13.46	0.1051	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			103.27190	108.708	15.94	0.2169	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			931.17190	896.608	15.94	0.7831	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			101.82750	107.183	15.97	0.2143	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			939.72750	905.083	15.97	0.7857	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			100.40530	105.679	15.99	0.2117	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			948.30530	913.579	15.99	0.7883	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			184.02950	184.189	16.19	0.2622	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,090.52950	1,079.089	16.19	0.7378	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			182.29560	182.447	16.21	0.2601	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,098.79560	1,087.347	16.21	0.7399	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			180.58180	180.719	16.23	0.2580	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,107.08180	1,095.619	16.23	0.7420	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												992,640.00	100	100
PULA / R	On	19/09/2016	Foreign Exchange Future			1.30760		1.30420			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.32230		1.31850			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33600		1.33180			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			958.00000	924.000		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			1,058.00000	1,024.000		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			1,158.00000	1,124.000		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			815.00000	777.000		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			915.00000	877.000		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			1,015.00000	977.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			882.00000	840.000		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			982.00000	940.000		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			1,082.00000	1,040.000		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			1.31480		1.30630			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.31740		1.30900			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.32000		1.31140			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			1.13350		1.13320			0.0000	0.00	0	13,321
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13820		1.13790			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14280		1.14250			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,321
Total QUANTO € / \$												0.00	0	13,321
RAIN	On	19/09/2016	Foreign Exchange Future			24,012.26000		27,171.69000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,463.97000		27,684.50000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.10260		10.06350			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.27870		10.24150			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			1.06030	1.113	20.01	0.0063	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,557.56030	1,518.514	20.01	0.9937	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.03580	1.087	20.06	0.0061	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,567.53580	1,528.487	20.06	0.9939	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.01200	1.061	20.12	0.0060	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,577.51200	1,538.461	20.12	0.9940	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			35.83360	37.360	17.08	0.0846	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,604.33360	1,568.660	17.08	0.9154	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			35.28760	36.799	17.10	0.0834	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,613.78760	1,578.100	17.10	0.9166	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			34.74900	36.247	17.11	0.0823	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,623.24900	1,587.547	17.11	0.9177	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.61230		4.62790			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.60330		4.70980			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			0.52910	0.401	18.68	0.0054	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			642.62910	658.101	18.68	0.9946	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.61040	0.453	18.45	0.0061	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			622.71040	638.153	18.45	0.9939	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.56820	0.426	18.56	0.0057	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			632.66820	648.126	18.56	0.9943	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			19.47470	9.992	15.23	0.0599	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			599.67470	696.692	15.23	0.9401	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			18.91770	9.630	15.27	0.0579	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			609.11770	706.330	15.27	0.9421	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			18.37960	9.281	15.31	0.0560	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			618.57960	715.981	15.31	0.9440	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			1.36550		1.34220			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.30560		1.28860			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.26890		1.24870			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												412 217 309.50	29,997	1,078,352
Total Options												8 697 285.72	4,698	1,968,090
Grand Total:												420,914,595.22	34,695	3,046,442