



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/08/2016 Foreign Exchange Future			13.45000		13.34080			0.0000	177,540,000.00	13,200	0
\$ / R On 18/08/2016 Foreign Exchange Future			13.44610		13.34080			0.0000	0.00	0	0
\$ / R On 23/08/2016 Foreign Exchange Future			13.45390		13.35120			0.0000	0.00	0	0
\$ / R On 24/08/2016 Foreign Exchange Future			13.45650		13.35380			0.0000	0.00	0	0
\$ / R On 26/08/2016 Foreign Exchange Future			13.46180		13.35900			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			13.46980		13.36700			0.0000	0.00	0	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			13.47500		13.37220			0.0000	0.00	0	410
\$ / R On 01/09/2016 Foreign Exchange Future			13.47770		13.37490			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			13.48820		13.38540			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			13.49090		13.38810			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			13.49620		13.39340			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.49880		13.39600			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.50940		13.40660			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.51470		13.41190			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.52520		13.42240			0.0000	580,339,281.60	42,908	472,052
\$ / R On 27/09/2016 Foreign Exchange Future			13.54620		13.44350			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			13.54890		13.44610			0.0000	0.00	0	900
\$ / R On 30/09/2016 Foreign Exchange Future			13.55410		13.45140			0.0000	0.00	0	70
\$ / R On 14/10/2016 Foreign Exchange Future			13.59090		13.48820			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			13.60400		13.50140			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.62250		13.51960			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2016	Foreign Exchange Future			13.62510		13.52220			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			13.65400		13.55090			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			13.66190		13.55870			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.68040		13.57690			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.70940		13.60570			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.75150		13.64770			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.76470		13.66080			0.0000	259,767,418.40	18,872	103,144
\$ / R	On	13/01/2017	Foreign Exchange Future			13.83060		13.72630			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.86230		13.75780			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.98640		13.88150			0.0000	13,846,536.00	990	32,081
\$ / R	On	12/04/2017	Foreign Exchange Future			14.06580		13.96100			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.10020		13.99540			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.24710		14.14190			0.0000	0.00	0	158,060
\$ / R	On	12/07/2017	Foreign Exchange Future			14.30900		14.20340			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.49300		14.38650			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.74130		14.63360			0.0000	8,844,780.00	600	670
\$ / R	On	19/03/2018	Foreign Exchange Future			14.98950		14.88070			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.23770		15.12780			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,040,338,016.00</b>	<b>76,570</b>	<b>776,589</b>
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.00000	0.000	17.35	0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			4,049.20000	3,940.000	17.35	1.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Call			0.02420	0.000	17.35	0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.22	Put			879.22420	770.000	17.35	1.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Call			0.01890	0.000	17.35	0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	14.43	Put			1,089.21890	980.000	17.35	1.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			0.00000	0.000	17.35	0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			2,499.20000	2,390.000	17.35	1.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			0.01150	0.000	46.97	0.0000	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			2,669.21150	2,563.900	46.97	1.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.03560	0.025	41.20	0.0001	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,958.83560	2,856.125	41.20	0.9999	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			146.37910	206.335	17.11	0.6708	0.00	0	2,000
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			112.57910	69.835	17.11	0.3292	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			4.36450	5.748	18.68	0.0411	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			730.56450	629.248	18.68	0.9589	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			2.55200	3.042	20.15	0.0220	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			888.75200	786.542	20.15	0.9780	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.00000	0.151	54.79	0.0005	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,571.00000	4,468.350	54.79	0.9995	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,559.10900	1,661.803	21.13	1.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.10900	0.003	21.13	0.0000	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			88.27680	120.999	16.49	0.4616	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			229.27680	159.199	16.49	0.5384	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.00000	0.263	54.79	0.0008	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,341.00000	4,238.463	54.79	0.9992	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	29/08/2016	Foreign Exchange Option	15.14	Call			0.45890	0.493	23.21	0.0029	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,773.45890	1,670.693	23.21	0.9971	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			0.44560	0.478	23.26	0.0028	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,783.44560	1,680.678	23.26	0.9972	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.04840	0.043	27.15	0.0003	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,633.04840	2,530.243	27.15	0.9997	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			8.85920	10.899	17.92	0.0588	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			821.85920	721.099	17.92	0.9412	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			1.53130	1.748	21.35	0.0100	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			1,384.53130	1,281.948	21.35	0.9900	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			1.48380	1.568	21.56	0.0084	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,549.28380	1,446.568	21.56	0.9916	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			42.57050	53.496	16.62	0.2169	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			500.37050	408.496	16.62	0.7831	0.00	0	6,600
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			32.67240	40.786	17.20	0.1660	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			607.77240	513.086	17.20	0.8340	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			19.67100	23.633	17.70	0.1039	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			754.77100	655.933	17.70	0.8961	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			158.82970	196.045	15.64	0.5139	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			253.42970	187.845	15.64	0.4861	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.05210	0.069	33.75	0.0003	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,411.95210	4,309.169	33.75	0.9997	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			158.82790	194.760	15.81	0.5001	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			270.72790	203.860	15.81	0.4999	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			97.97450	120.891	16.46	0.3520	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			409.87450	329.991	16.46	0.6480	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.06170	0.082	33.75	0.0003	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,351.96170	4,249.182	33.75	0.9997	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			91.54630	111.953	16.93	0.3156	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			478.14630	395.753	16.93	0.6844	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.28720	0.243	31.86	0.0009	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,906.88720	3,804.043	31.86	0.9991	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			4.31020	5.033	20.26	0.0203	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,608.31020	1,506.233	20.26	0.9797	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.46150	0.398	26.75	0.0016	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			3,104.46150	3,001.598	26.75	0.9984	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.15090	0.160	33.31	0.0005	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			4,404.15090	4,301.360	33.31	0.9995	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			179.98620	217.373	16.12	0.5072	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			283.98620	218.573	16.12	0.4928	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			8.38370	10.181	20.28	0.0352	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			1,551.78370	1,450.781	20.28	0.9648	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.04500	0.050	33.00	0.0002	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			5,303.44500	5,200.650	33.00	0.9998	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			312.04380	367.665	15.84	0.6546	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			190.14380	142.965	15.84	0.3454	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			306.62580	361.552	15.86	0.6483	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			194.72580	146.852	15.86	0.3517	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			301.27190	355.504	15.87	0.6419	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			199.37190	150.805	15.87	0.3581	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			3,578.79670	3,475.791	27.29	0.9970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1.04180	1.086	30.63	0.0030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			4,078.64180	3,975.886	30.63	0.9970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			361.44650	420.966	15.78	0.6819	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			179.04650	135.766	15.78	0.3181	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			333.40090	389.739	15.86	0.6523	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			201.00090	154.539	15.86	0.3477	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			327.97750	383.680	15.88	0.6464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			205.57750	158.480	15.88	0.3536	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			211.79110	248.302	16.34	0.4889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			349.39110	283.102	16.34	0.5111	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			143.95450	169.464	17.01	0.3672	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			501.55450	424.264	17.01	0.6328	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			322.61590	377.685	15.90	0.6404	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			210.21590	162.485	15.90	0.3596	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			234.57510	275.667	16.22	0.5250	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			312.17510	250.467	16.22	0.4750	551,028.06	2,200	11,350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			54.58610	65.093	18.58	0.1663	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			932.18610	839.893	18.58	0.8337	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			171.91590	202.075	16.70	0.4202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			429.51590	356.875	16.70	0.5798	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			165.96040	195.142	16.76	0.4092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			443.56040	369.942	16.76	0.5908	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			29.32740	34.924	19.43	0.0963	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			1,226.92740	1,129.724	19.43	0.9037	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			96.56410	113.858	17.68	0.2669	0.00	0	1,550
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			674.16410	588.658	17.68	0.7331	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			66.17640	78.668	18.30	0.1956	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			843.77640	753.468	18.30	0.8044	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			22.29180	26.569	19.81	0.0753	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			1,359.89180	1,261.369	19.81	0.9247	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			37.03770	44.144	19.11	0.1186	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			1,114.63770	1,018.944	19.11	0.8814	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			30.49040	36.316	19.38	0.0997	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			1,208.09040	1,111.116	19.38	0.9003	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			8.50330	10.353	20.65	0.0322	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,786.10330	1,685.153	20.65	0.9678	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			25.10300	29.871	19.65	0.0837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			1,302.70300	1,204.671	19.65	0.9163	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			24.14620	28.727	19.70	0.0808	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			1,321.74620	1,223.527	19.70	0.9192	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			3.48640	4.155	21.28	0.0139	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		2,181.08640	2,078.955	21.28	0.9861	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		18.34840	22.294	20.05	0.0642	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		1,445.94840	1,347.094	20.05	0.9358	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		13.22250	16.211	20.34	0.0483	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		1,590.82250	1,491.011	20.34	0.9517	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		1.42930	1.652	21.90	0.0059	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		2,579.02930	2,476.452	21.90	0.9941	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		6.80920	8.254	20.81	0.0262	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,884.40920	1,783.054	20.81	0.9738	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		4.35920	5.228	21.12	0.0172	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		2,081.95920	1,980.028	21.12	0.9828	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1.13860	0.930	23.02	0.0033	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,938.73860	2,835.730	23.02	0.9967	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		2.78840	3.301	21.43	0.0113	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		2,280.38840	2,178.101	21.43	0.9887	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		1.95130	2.282	21.68	0.0080	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		2,439.55130	2,337.082	21.68	0.9920	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		1.15280	0.947	24.89	0.0032	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		3,218.75280	3,115.747	24.89	0.9968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		1.33720	1.542	21.95	0.0055	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		2,608.93720	2,506.342	21.95	0.9945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		1.13840	0.928	22.42	0.0034	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,848.73840	2,745.728	22.42	0.9966	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1.17650	0.971	26.36	0.0031	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		3,438.77650	3,335.771	26.36	0.9969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		1.13910	0.931	23.22	0.0033	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,968.73910	2,865.731	23.22	0.9967	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		1.14380	0.937	24.03	0.0032	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		3,088.74380	2,985.737	24.03	0.9968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		0.69320	0.908	31.30	0.0025	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		4,278.29320	4,175.708	31.30	0.9975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		1.15450	0.949	25.03	0.0031	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		3,238.75450	3,135.749	25.03	0.9969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		1.15830	0.953	25.29	0.0031	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		3,278.75830	3,175.753	25.29	0.9969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.01130	0.016	31.30	0.0001	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		6,127.61130	6,024.816	31.30	0.9999	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		1.19670	0.991	27.29	0.0030	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		41.34790	48.391	19.59	0.1148	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		1,287.84790	1,192.191	19.59	0.8852	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		0.44230	0.490	28.79	0.0013	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,804.34230	4,701.590	28.79	0.9987	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		0.32230	0.356	28.79	0.0010	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,964.22230	4,861.456	28.79	0.9990	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		1,649.16540	1,751.170	17.26	0.9916	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		3.06540	2.270	17.26	0.0084	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		283.25860	326.493	16.47	0.5369	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		337.15860	277.593	16.47	0.4631	0.00	0	150
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		15.65190	18.668	20.51	0.0479	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,864.25190	1,764.568	20.51	0.9521	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		20.62050	23.648	21.39	0.0503	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		2,222.42050	2,122.748	21.39	0.9497	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		106.57520	119.376	19.20	0.2036	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		1,185.17520	1,095.376	19.20	0.7964	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		416.97150	463.084	16.84	0.5633	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		397.37150	340.584	16.84	0.4367	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		0.29160	0.362	23.24	0.0010	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		5,250.69160	5,147.862	23.24	0.9990	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		0.25010	0.311	23.24	0.0008	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		5,330.65010	5,227.811	23.24	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		1,732.72210	1,832.890	17.21	0.9740	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		13.12210	10.390	17.21	0.0260	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		23.18220	25.354	22.32	0.0473	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,640.98220	2,540.254	22.32	0.9527	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		549.12560	605.948	16.50	0.6627	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		276.92560	230.848	16.50	0.3373	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		76.51510	85.284	20.34	0.1420	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,614.31510	1,520.184	20.34	0.8580	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		113.40590	124.387	20.12	0.1832	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,512.50590	1,420.387	20.12	0.8168	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		30.01260	32.902	22.63	0.0551	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,779.11260	2,678.902	22.63	0.9449	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		27.98050	31.112	22.74	0.0523	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,837.08050	2,737.112	22.74	0.9477	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		237.79140	260.462	18.64	0.3359	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		929.09140	848.562	18.64	0.6641	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		442.02390	484.612	17.27	0.5383	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		483.32390	422.712	17.27	0.4617	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		76.91670	83.642	21.37	0.1210	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		2,100.01670	2,003.242	21.37	0.8790	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		22.88390	23.765	24.08	0.0375	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,535.98390	3,433.365	24.08	0.9625	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		637.86720	694.737	16.83	0.6597	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		320.96720	274.337	16.83	0.3403	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		1,835.28900	1,934.742	17.33	0.9531	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		29.58900	25.342	17.33	0.0469	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		556.96240	606.165	17.15	0.5849	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		451.26240	396.765	17.15	0.4151	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		3.69030	3.927	25.73	0.0067	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,797.99030	5,694.527	25.73	0.9933	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,153.31580	1,233.627	16.31	0.8293	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		145.61580	122.127	16.31	0.1707	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	14/12/2016	Foreign Exchange Option	12.65	Call			1,145.67420	1,225.711	16.32	0.8271	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			147.97420	124.211	16.32	0.1729	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,138.05950	1,217.820	16.32	0.8248	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			150.35950	126.320	16.32	0.1752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,528.71880	1,442.380	19.94	0.7486	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			124.48380	134.472	21.12	0.1594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,143.68380	2,049.772	21.12	0.8406	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			272.40800	293.724	19.24	0.3130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,241.60800	1,159.024	19.24	0.6870	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			258.83580	279.051	19.39	0.2997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,298.03580	1,214.351	19.39	0.7003	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			152.89040	165.422	20.65	0.1914	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,892.09040	1,800.722	20.65	0.8086	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			347.51540	374.840	18.56	0.3826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			986.71540	910.140	18.56	0.6174	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			310.96270	335.378	18.87	0.3495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			1,100.16270	1,020.678	18.87	0.6505	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			206.36650	223.652	19.97	0.2482	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,545.56650	1,458.951	19.97	0.7518	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			379.97290	410.365	18.33	0.4110	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			899.17290	825.665	18.33	0.5890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			374.35360	404.159	18.36	0.4062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			913.55360	839.459	18.36	0.5938	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			240.24880	259.455	19.60	0.2817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,379.44880	1,294.755	19.60	0.7183	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			525.78170	568.077	17.54	0.5245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			614.98170	553.377	17.54	0.4755	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			0.00000	559.634	17.57	0.5189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			0.00000	564.934	17.57	0.4811	22,371,390.36	39,600	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			299.69800	323.212	18.97	0.3390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			1,138.89800	1,058.512	18.97	0.6610	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			712.89740	769.474	17.04	0.6397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			402.09740	354.774	17.04	0.3603	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			636.50910	688.268	17.22	0.5962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			475.70910	423.568	17.22	0.4038	10,123,268.03	23,900	24,296
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			366.08280	395.024	18.42	0.3990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			935.28280	860.324	18.42	0.6010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			739.88700	798.092	16.98	0.6542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			379.08700	333.392	16.98	0.3458	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			734.42670	792.307	16.99	0.6513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			383.62670	337.607	16.99	0.3487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			434.93430	470.534	18.00	0.4565	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			774.13430	705.834	18.00	0.5435	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			918.18750	986.217	16.60	0.7386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			257.38750	221.517	16.60	0.2614	0.00	0	148,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			784.68680	845.510	16.88	0.6771	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	13.22	Put		343.88680	300.810	16.88	0.3229	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		545.95760	590.639	17.47	0.5387	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		585.15760	525.939	17.47	0.4613	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		745.37830	803.911	16.96	0.6570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		374.57830	329.211	16.96	0.3430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		718.23420	775.134	17.02	0.6426	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		397.43420	350.434	17.02	0.3574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,279.63800	1,363.587	16.19	0.8574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		118.83800	98.887	16.19	0.1426	1,181,698.46	11,950	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		1.10570	1.310	25.69	0.0022	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,640.30570	7,536.610	25.69	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.16810	0.203	25.69	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,349.36810	9,245.503	25.69	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		1,896.29630	1,995.900	16.84	0.9472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		35.49630	31.200	16.84	0.0528	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		1.69380	1.997	25.69	0.0033	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		7,240.89380	7,137.297	25.69	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		1.52330	1.798	25.69	0.0030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,340.72330	7,237.098	25.69	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,208.80470	1,290.447	16.25	0.8388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		138.00470	115.747	16.25	0.1612	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		3.17420	3.714	25.69	0.0059	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,642.37420	6,539.014	25.69	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		2.98300	3.493	25.69	0.0055	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,702.18300	6,598.793	25.69	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00170	0.002	25.69	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,279.20170	13,175.302	25.69	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		4.54720	5.297	25.69	0.0081	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		6,293.74720	6,190.597	25.69	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		3.98140	4.646	25.69	0.0072	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,423.18140	6,319.946	25.69	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		1.17920	1.396	25.69	0.0024	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,580.37920	7,476.696	25.69	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		5.85860	6.803	25.69	0.0102	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		6,045.05860	5,942.103	25.69	0.9898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		5.57040	6.472	25.69	0.0097	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		6,094.77040	5,991.772	25.69	0.9903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		1.88260	2.217	25.69	0.0037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		7,141.08260	7,037.517	25.69	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		11.72350	13.488	25.69	0.0189	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		5,350.92350	5,248.788	25.69	0.9811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		10.12490	11.672	25.69	0.0166	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,499.32490	5,396.972	25.69	0.9834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		3.66740	4.284	25.69	0.0067	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,502.86740	6,399.584	25.69	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		19.86450	22.686	25.69	0.0299	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	18.45	Put			4,809.06450	4,707.986	25.69	0.9701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			13.04440	14.986	25.69	0.0207	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,242.24440	5,140.286	25.69	0.9793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			5.24230	6.096	25.69	0.0092	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,154.44230	6,051.396	25.69	0.9908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			27.54260	31.304	25.69	0.0397	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,466.74260	4,366.605	25.69	0.9603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			27.03820	30.740	25.69	0.0391	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,486.23820	4,386.040	25.69	0.9609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			9.17640	10.593	25.69	0.0152	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,598.37640	5,495.893	25.69	0.9848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			30.19830	34.276	25.69	0.0430	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,369.39830	4,269.576	25.69	0.9570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			29.37760	33.358	25.69	0.0420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,398.57760	4,298.658	25.69	0.9580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			11.95390	13.749	25.69	0.0192	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,331.15390	5,229.049	25.69	0.9808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			41.10910	46.441	25.69	0.0560	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,040.30910	3,941.741	25.69	0.9440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			40.01690	45.226	25.69	0.0547	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,069.21690	3,970.526	25.69	0.9453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			20.62770	23.545	25.69	0.0309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,769.82770	4,668.845	25.69	0.9691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			60.51570	62.268	24.08	0.0758	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,399.71570	3,297.568	24.08	0.9242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			47.41230	50.819	25.42	0.0610	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,886.61230	3,786.119	25.42	0.9390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			28.57770	32.463	25.69	0.0410	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,427.77770	4,327.763	25.69	0.9590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			62.83320	64.790	23.84	0.0791	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,312.03320	3,210.090	23.84	0.9209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			61.78440	63.649	23.95	0.0776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,350.98440	3,248.949	23.95	0.9224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			38.95160	44.040	25.69	0.0535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,098.15160	3,999.340	25.69	0.9465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			67.04030	69.375	23.44	0.0849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,166.24030	3,064.675	23.44	0.9151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			66.74560	69.053	23.47	0.0845	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,175.94560	3,074.353	23.47	0.9155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			46.99370	50.628	25.45	0.0608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,896.19370	3,795.928	25.45	0.9392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			74.44830	77.466	22.83	0.0952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,943.64830	2,842.767	22.83	0.9048	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			73.75330	76.707	22.88	0.0942	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,962.95330	2,862.007	22.88	0.9058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			61.52710	63.369	23.98	0.0772	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		3,360.72710	3,258.669	23.98	0.9228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		82.82530	86.637	22.24	0.1067	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,732.02530	2,631.937	22.24	0.8933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		79.22930	82.699	22.48	0.1018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,818.42930	2,717.999	22.48	0.8982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		65.02010	67.174	23.63	0.0821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		3,234.22010	3,132.473	23.63	0.9179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		109.33190	117.962	21.42	0.1418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,308.53190	2,213.262	21.42	0.8582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		98.97090	106.675	21.66	0.1295	3,824,291.58	35,850	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,438.17090	2,341.975	21.66	0.8705	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		69.16400	71.693	23.26	0.0879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		3,098.36400	2,996.993	23.26	0.9121	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		114.14080	123.201	21.32	0.1474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		2,253.34080	2,158.501	21.32	0.8526	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		113.32260	122.311	21.34	0.1465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		2,262.52260	2,167.611	21.34	0.8535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		76.59780	79.816	22.67	0.0982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,885.79780	2,785.116	22.67	0.9018	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		142.00190	153.559	20.81	0.1793	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,981.20190	1,888.859	20.81	0.8207	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		134.88580	145.807	20.93	0.1713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		2,044.08580	1,951.107	20.93	0.8287	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		87.56990	92.598	21.99	0.1138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,626.76990	2,527.898	21.99	0.8862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		177.48570	192.211	20.31	0.2181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,716.68570	1,627.511	20.31	0.7819	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		176.15890	190.768	20.33	0.2167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,725.35890	1,636.068	20.33	0.7833	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		110.11630	118.817	21.40	0.1427	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		2,299.31630	2,204.117	21.40	0.8573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		220.95090	239.516	19.82	0.2630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,470.15090	1,384.816	19.82	0.7370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		209.51880	227.080	19.94	0.2514	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		534.11050	573.628	17.85	0.4927	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		757.81050	693.028	17.85	0.5073	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		124.62280	133.769	21.66	0.1446	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,568.32280	2,473.169	21.66	0.8554	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		170.36220	182.612	21.14	0.1835	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		2,302.56220	2,210.312	21.14	0.8165	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		519.59540	556.898	18.07	0.4675	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		861.79540	794.598	18.07	0.5325	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		347.99980	368.084	20.14	0.2961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,816.49980	1,731.684	20.14	0.7039	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		346.16580	366.274	20.16	0.2948	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,824.66580	1,739.874	20.16	0.7052	0.00	0	7,160

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	15.70	Call			289.79450	306.960	20.65	0.2535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,108.29450	2,020.560	20.65	0.7465	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			283.86940	300.665	20.71	0.2490	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,142.36940	2,054.265	20.71	0.7510	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			172.99960	181.875	22.11	0.1594	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,041.49960	2,945.475	22.11	0.8406	9,189,880.44	3,120	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			158.40700	165.385	22.61	0.1451	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,276.90700	3,178.985	22.61	0.8549	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			91.24530	99.930	25.21	0.0877	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,639.74530	4,543.530	25.21	0.9123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			90.68090	99.320	25.21	0.0873	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,649.18090	4,552.920	25.21	0.9127	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			63.77420	70.171	25.21	0.0649	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,182.27420	5,083.771	25.21	0.9351	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			349.84090	369.905	20.13	0.2973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,808.34090	1,723.505	20.13	0.7027	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			49.98050	55.163	25.21	0.0527	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,548.48050	5,448.763	25.21	0.9473	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			12.74960	14.298	25.21	0.0160	59,479.26	4,160	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,551.24960	7,447.898	25.21	0.9840	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,800.25630	1,888.401	16.02	0.8831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			118.75630	102.001	16.02	0.1169	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			369.85990	390.660	19.93	0.3118	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,718.35990	1,634.260	19.93	0.6882	0.00	0	90
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			818.59770	862.484	17.82	0.5515	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			807.59770	746.684	17.82	0.4485	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			204.58620	212.421	22.50	0.1689	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,263.58620	3,166.621	22.50	0.8311	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			799.39460	839.874	18.02	0.5298	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			903.99460	839.674	18.02	0.4702	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			254.06540	265.907	21.84	0.2022	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,928.66540	2,835.707	21.84	0.7978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			553.81390	574.074	20.06	0.3568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,911.91390	1,826.974	20.06	0.6432	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			551.76450	571.924	20.07	0.3556	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,919.86450	1,834.824	20.07	0.6444	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			549.72470	569.790	20.09	0.3545	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,447.23830	1,369.648	19.12	0.5654	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,693.84910	5,597.458	25.00	0.9038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,535.50390	1,602.029	16.80	0.7494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			393.60390	354.929	16.80	0.2506	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			914.42510	952.097	18.16	0.5360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,002.52510	934.997	18.16	0.4640	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			699.13830	726.748	19.12	0.4346	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,939.34450	2,846.830	21.74	0.7603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			242.02330	248.252	24.24	0.1635	0.00	0	1,297

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,250.12330	4,151.152	24.24	0.8365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			205.28100	218.687	25.00	0.1441	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,713.38100	4,621.587	25.00	0.8559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			125.74910	134.558	25.00	0.0962	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,927.82470	1,842.690	20.09	0.6455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			547.68980	567.660	20.11	0.3533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,935.78980	1,850.560	20.11	0.6467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			497.51930	516.773	20.48	0.3259	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,135.61930	2,049.673	20.48	0.6741	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			351.24450	363.930	21.74	0.2397	0.00	0	2,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,095.43050	1,137.942	17.73	0.5929	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			842.03050	778.942	17.73	0.4071	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			288.19780	295.214	23.82	0.1849	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,064.79780	3,966.214	23.82	0.8151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			449.08280	460.289	22.41	0.2537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,452.58280	3,357.289	22.41	0.7463	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			451.01220	462.754	22.38	0.2549	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,434.51220	3,339.754	22.38	0.7451	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			450.04550	461.522	22.40	0.2543	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,443.54550	3,348.522	22.40	0.7457	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			638.22050	657.994	22.09	0.3097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,294.62050	3,206.694	22.09	0.6903	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			636.71280	656.440	22.10	0.3091	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,303.11280	3,215.140	22.10	0.6909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			635.21610	654.891	22.11	0.3084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,311.61610	3,223.591	22.11	0.6916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			883.05080	911.201	20.58	0.4108	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,249.45080	2,169.901	20.58	0.5892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			784.51500	808.394	22.09	0.3374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,413.81500	3,328.895	22.09	0.6626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			787.81850	811.817	22.07	0.3386	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,397.11850	3,312.317	22.07	0.6614	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			786.16760	810.099	22.08	0.3380	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,405.46760	3,320.600	22.08	0.6620	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			934.03680	962.396	22.04	0.3623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,506.23680	3,424.695	22.04	0.6377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			932.25130	960.550	22.05	0.3617	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,514.45130	3,432.850	22.05	0.6383	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,280.00300	2,349.785	18.12	0.7170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			792.20300	752.085	18.12	0.2830	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			935.82740	964.246	22.04	0.3630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,498.02740	3,416.546	22.04	0.6370	0.00	0	0
<b>Total \$ / R Option</b>												<b>47,301,036.19</b>	<b>120,780</b>	<b>1,862,085</b>
<b>Total \$ / R</b>												<b>1,087,639,052.19</b>	<b>197,350</b>	<b>2,638,674</b>

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	19/09/2016	Foreign Exchange Future			13.52520		13.42240			0.0000	1,190,217.60	88	614
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			13.76470		13.66080			0.0000	151,411.70	11	142
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			13.98640		13.88150			0.0000	13,986.40	1	51
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.24710		14.14190			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>											<b>1,355,615.70</b>	<b>100</b>	<b>810</b>
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			1,351.59150	1,657.525	20.32	0.0492	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			158,111.59150	148,137.525	20.32	0.9508	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			1,322.25250	1,621.111	20.34	0.0483	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			159,082.25250	149,101.111	20.34	0.9517	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			1,293.53260	1,585.465	20.35	0.0473	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			160,053.53260	150,065.465	20.35	0.9527	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			20,887.70870	22,497.050	19.94	0.2496	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			153,807.70870	145,027.050	19.94	0.7504	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			20,737.71530	22,334.427	19.96	0.2481	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			154,657.71530	145,864.427	19.96	0.7519	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			20,580.15570	22,172.847	19.98	0.2465	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			155,500.15570	146,702.847	19.98	0.7535	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			327,690.69660	317,898.490	22.61	0.8549	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			15,786.47870	16,481.009	22.64	0.1446	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			328,636.47870	318,841.009	22.64	0.8554	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			15,894.99150	16,596.303	22.59	0.1456	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			326,744.99150	316,956.303	22.59	0.8544	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			15,840.69660	16,538.490	22.61	0.1451	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			39,932.64370	41,413.903	21.26	0.2689	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			262,742.64370	253,703.903	21.26	0.7311	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			39,787.97330	41,262.749	21.28	0.2681	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			263,597.97330	254,552.749	21.28	0.7319	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			39,643.96470	41,112.718	21.29	0.2672	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			264,453.96470	255,402.718	21.29	0.7328	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>1,355,615.70</b>	<b>100</b>	<b>810</b>
£ / R	On 18/08/2016	Foreign Exchange Future			17.49800		17.30140			0.0000	0.00	0	0
£ / R	On 31/08/2016	Foreign Exchange Future			17.53800		17.34420			0.0000	0.00	0	3
£ / R	On 08/09/2016	Foreign Exchange Future			17.56730		17.37320			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			17.60940		17.41560			0.0000	9,649,951.20	548	76,311
£ / R	On 19/12/2016	Foreign Exchange Future			17.95360		17.75650			0.0000	22,172,696.00	1,235	2,595
£ / R	On 13/03/2017	Foreign Exchange Future			18.27900		18.07880			0.0000	0.00	0	1,277
£ / R	On 25/04/2017	Foreign Exchange Future			18.44780		18.24650			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			18.66350		18.46030			0.0000	0.00	0	37,392
£ / R	On 18/12/2017	Foreign Exchange Future			19.40310		19.19210			0.0000	0.00	0	520
<b>Total £ / R Future</b>											<b>31,822,647.20</b>	<b>1,783</b>	<b>118,171</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Call			0.06060	0.043	46.68	0.0004	0.00	0	11,000
£ / R	On	18/08/2016	Foreign Exchange Option	19.00	Put			1,698.66060	1,502.043	46.68	0.9996	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			3.14520	3.769	19.40	0.0160	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			1,698.94520	1,505.769	19.40	0.9840	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.09840	0.139	28.72	0.0004	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,896.89840	4,702.839	28.72	0.9996	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00000	0.000	29.89	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			8,476.80000	8,282.700	29.89	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			0.48360	0.668	26.37	0.0020	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			3,827.28360	3,633.368	26.37	0.9980	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.10110	0.143	28.68	0.0004	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			4,876.90110	4,682.843	28.68	0.9996	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.09970	0.141	28.70	0.0004	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			4,886.89970	4,692.841	28.70	0.9996	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			24.30080	35.122	16.96	0.0867	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			1,508.70080	1,325.722	16.96	0.9133	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			6.39760	8.029	19.27	0.0216	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			2,420.79760	2,228.629	19.27	0.9784	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3.24080	3.834	21.54	0.0101	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			5,585.71650	5,392.210	32.02	0.9968	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1.29710	1.586	32.02	0.0032	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			5,595.69710	5,402.186	32.02	0.9968	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			4,486.66040	4,292.563	27.29	0.9956	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			2.33800	1.879	30.13	0.0039	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			5,086.73800	4,892.480	30.13	0.9961	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.03360	0.040	32.02	0.0001	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			7,884.43360	7,690.640	32.02	0.9999	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1.31650	1.610	32.02	0.0032	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			3,097.64080	2,904.434	21.54	0.9899	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1.33610	1.634	32.02	0.0033	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			5,575.73610	5,382.234	32.02	0.9967	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			0.53100	0.648	32.02	0.0014	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			6,184.93100	5,991.248	32.02	0.9986	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			2.26040	1.963	27.29	0.0044	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			52.51430	52.519	23.65	0.0529	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,946.01430	4,748.920	23.65	0.9471	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			3.27380	4.325	26.36	0.0052	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,186.77380	8,990.725	26.36	0.9948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			52.45930	52.436	23.57	0.0530	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,097.97780	967.729	16.96	0.5811	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,307.17290	5,110.577	25.05	0.9481	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			21.00030	26.368	26.36	0.0264	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,724.50030	6,532.768	26.36	0.9736	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,012.21270	1,140.042	15.86	0.7103	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			385.71270	316.442	15.86	0.2897	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			444.47780	511.328	16.96	0.4189	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	22.63	Put			4,925.95930	4,728.837	23.57	0.9470	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			52.48720	52.478	23.61	0.0530	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,935.98720	4,738.878	23.61	0.9470	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			51.31820	55.695	19.31	0.0658	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,704.81820	3,512.095	19.31	0.9342	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			53.67290	54.177	25.05	0.0519	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			71.99410	82.565	21.90	0.0664	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,753.19410	5,563.565	21.90	0.9336	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			72.84050	83.223	21.89	0.0669	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,734.04050	5,544.223	21.89	0.9331	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			72.41620	82.895	21.90	0.0666	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,743.61620	5,553.894	21.90	0.9334	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			132.69460	149.662	22.81	0.0981	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,866.19460	5,681.862	22.81	0.9019	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			5,579.70000	5,376.500		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			5,559.70000	5,356.500		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			5,569.70000	5,366.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			425.94810	462.289	22.25	0.1891	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,393.84810	6,219.189	22.25	0.8109	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			428.33680	464.845	22.25	0.1899	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,376.23680	6,201.745	22.25	0.8101	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			427.14090	463.565	22.25	0.1895	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,385.04090	6,210.465	22.25	0.8105	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>55,582</b>
<b>Total £ / R</b>												<b>31,822,647.20</b>	<b>1,783</b>	<b>173,753</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13491		0.13388			0.0000	0.00	0	17,257
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13784		0.13681			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14064		0.13961			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14393		0.14289			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,217</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,387.74970	2,490.636	19.21	0.9998	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.04970	0.036	19.21	0.0002	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,389.80680	1,492.433	16.39	0.9918	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.10680	1.833	16.39	0.0082	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			488.28170	564.452	15.41	0.7946	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			100.58170	73.852	15.41	0.2054	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,319.20000	27,215.500	28.33	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,319.20000	28,215.500	28.33	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,319.20000	29,215.500	28.33	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			747.45010	799.006	18.15	0.5406	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			786.55010	734.606	18.15	0.4594	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			453.51320	483.132	19.96	0.3624	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,492.61320	1,418.732	19.96	0.6376	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			284.89290	303.599	21.76	0.2411	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,323.99290	2,239.199	21.76	0.7589	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,469.78760	1,405.257	20.05	0.5531	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			533.51770	559.867	21.59	0.3312	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,245.01770	2,167.167	21.59	0.6688	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			381.20300	401.241	23.00	0.2466	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,092.70300	3,008.541	23.00	0.7534	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			758.28760	797.957	20.05	0.4469	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>22,217</b>
€ / R	On	26/08/2016	Foreign Exchange Future			15.18150		15.04850			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.26690		15.13420			0.0000	103,631,717.20	6,788	33,802
€ / R	On	30/09/2016	Foreign Exchange Future			15.30750		15.17480			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			15.59810		15.46260			0.0000	0.00	0	17,731
€ / R	On	13/03/2017	Foreign Exchange Future			15.91380		15.77580			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			16.28570		16.14540			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			16.62970		16.48530			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>103,631,717.20</b>	<b>6,788</b>	<b>133,943</b>
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			6.18400	9.963	17.44	0.0568	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			817.68400	688.463	17.44	0.9432	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			371.46530	450.868	14.90	0.6828	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			761.23380	650.979	16.40	0.7530	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			193.04780	140.528	14.89	0.3118	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			14.23080	18.320	17.98	0.0536	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,560.03080	1,431.420	17.98	0.9464	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			8.10050	9.857	18.75	0.0301	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,873.90050	1,742.957	18.75	0.9699	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			161.37280	115.005	14.83	0.2699	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			383.08800	464.045	14.89	0.6936	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			188.88800	137.145	14.89	0.3064	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			377.24780	457.428	14.89	0.6882	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			197.26530	143.968	14.90	0.3172	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			85.43380	107.879	16.40	0.2470	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			425.57280	511.905	14.83	0.7301	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			20.85500	24.764	18.74	0.0593	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,826.05500	1,697.264	18.74	0.9407	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,746.16610	1,626.380	18.68	0.7708	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	16.90	Call			215.01740	232.121	18.50	0.2453	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,652.41740	1,534.021	18.50	0.7547	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			10.11380	13.152	22.87	0.0182	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,347.51380	5,215.052	22.87	0.9818	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			3.15550	4.274	22.87	0.0066	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			198.76610	214.480	18.68	0.2292	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,440.55550	6,306.174	22.87	0.9934	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			307.89160	333.621	17.71	0.3321	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,245.29160	1,135.521	17.71	0.6679	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			286.45650	310.187	17.87	0.3129	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,323.85650	1,212.086	17.87	0.6871	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			201.69360	217.579	18.65	0.2320	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,729.09360	1,609.479	18.65	0.7680	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			200.26790	216.024	18.66	0.2306	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,737.66790	1,617.924	18.66	0.7694	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			197.09650	205.972	20.55	0.1679	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,121.29650	2,992.172	20.55	0.8321	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			196.20300	205.018	20.56	0.1672	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,130.40300	3,001.218	20.56	0.8328	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			197.99470	206.928	20.53	0.1686	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,112.19470	2,983.128	20.53	0.8314	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			356.13560	366.255	20.87	0.2234	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,390.73560	3,260.555	20.87	0.7766	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			355.02620	365.086	20.88	0.2228	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,399.62620	3,269.386	20.88	0.7772	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			353.91710	363.922	20.89	0.2221	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,408.51710	3,278.222	20.89	0.7779	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,523.56930	3,396.772	21.11	0.7286	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			531.55550	549.296	21.08	0.2726	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,506.25550	3,379.596	21.08	0.7274	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			530.21000	547.884	21.10	0.2720	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,514.91000	3,388.184	21.10	0.7280	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			528.86930	546.472	21.11	0.2714	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>46,372</b>
<b>Total € / R</b>												<b>103,631,717.20</b>	<b>6,788</b>	<b>180,315</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			10.31640		10.30430			0.0000	23,201,583.60	2,249	10,993
AUS / R	On	19/12/2016	Foreign Exchange Future			10.47440		10.46250			0.0000	0.00	0	12
AUS / R	On	13/03/2017	Foreign Exchange Future			10.62320		10.61100			0.0000	0.00	0	3,305
AUS / R	On	19/06/2017	Foreign Exchange Future			10.79900		10.78780			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			10.96470		10.95440			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>23,201,583.60</b>	<b>2,249</b>	<b>14,310</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			204.73160	210.483	11.78	0.6324	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			100.43160	94.083	11.78	0.3676	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	19/09/2016	Foreign Exchange Option	10.21	Call			198.83230	204.441	11.78	0.6218	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			104.53230	98.041	11.78	0.3782	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			210.73890	216.633	11.77	0.6428	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			96.43890	90.233	11.77	0.3572	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			431.62770	424.582	13.16	0.5756	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			230.77440	235.561	13.18	0.4198	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			438.27440	431.161	13.18	0.5802	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			227.46260	232.181	13.20	0.4152	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			444.96260	437.781	13.20	0.5848	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			234.12770	238.982	13.16	0.4244	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			108.61530	110.149	15.58	0.1731	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,447.61530	1,436.949	15.58	0.8269	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			107.54960	109.070	15.60	0.1716	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,456.54960	1,445.870	15.60	0.8284	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			109.69070	111.241	15.56	0.1747	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,438.69070	1,428.041	15.56	0.8253	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			215.09010	213.610	15.81	0.2467	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,477.29010	1,464.610	15.81	0.7533	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			213.52810	212.050	15.83	0.2452	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,485.72810	1,473.050	15.83	0.7548	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			211.97870	210.503	15.84	0.2436	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,494.17870	1,481.503	15.84	0.7564	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			314.90900	312.149	16.02	0.2943	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,530.50900	1,517.449	16.02	0.7057	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			313.05470	310.300	16.03	0.2928	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,538.65470	1,525.600	16.03	0.7072	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			311.21280	308.468	16.04	0.2913	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,546.81280	1,533.768	16.04	0.7087	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>23,201,583.60</b>	<b>2,249</b>	<b>14,310</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.52220		10.42120			0.0000	0.00	0	2,220
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.71370		10.61130			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.89150		10.78740			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,220</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.53470	0.638	19.76	0.0034	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,959.33470	1,858.438	19.76	0.9966	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.52450	0.625	19.81	0.0033	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,969.32450	1,868.425	19.81	0.9967	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.51450	0.612	19.86	0.0033	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,979.31450	1,878.412	19.86	0.9967	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			28.05680	32.908	17.62	0.0703	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,946.75680	1,849.208	17.62	0.9297	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			28.77400	33.758	17.58	0.0720	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,927.47400	1,830.058	17.58	0.9280	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			28.41300	33.331	17.60	0.0711	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,937.11300	1,839.630	17.60	0.9289	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			80.79740	90.603	17.50	0.1325	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,023.39740	1,929.103	17.50	0.8675	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			80.12350	89.844	17.51	0.1315	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,032.72350	1,938.344	17.51	0.8685	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			79.45610	89.092	17.53	0.1304	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,042.05610	1,947.592	17.53	0.8696	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2,220</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.07500		13.95380			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.40050		14.27680			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.70900		14.58240			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			3.28350	3.598	23.53	0.0108	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,649.48350	2,528.598	23.53	0.9892	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			3.25320	3.561	23.57	0.0107	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,659.45320	2,538.561	23.57	0.9893	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			3.22330	3.525	23.62	0.0106	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,669.42330	2,548.525	23.62	0.9894	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			88.85200	97.383	20.61	0.1203	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,512.05200	2,396.883	20.61	0.8797	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			90.25690	98.939	20.58	0.1220	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,493.45690	2,378.439	20.58	0.8780	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			89.55150	98.159	20.59	0.1211	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,502.75150	2,387.659	20.59	0.8789	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			215.75290	231.330	20.90	0.1937	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,703.35290	2,592.330	20.90	0.8063	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			217.85890	233.602	20.88	0.1954	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,685.45890	2,574.602	20.88	0.8046	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			216.80440	232.461	20.89	0.1945	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,694.40440	2,583.461	20.89	0.8055	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.03520		2.02130			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06330		2.04970			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08870		2.07520			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

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	19/09/2016	Foreign Exchange Option	2.47	Put			4,489.18890	4,349.374	23.34	0.9968	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			2.13200	1.316	22.37	0.0032	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,289.13200	4,149.316	22.37	0.9968	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			2.15950	1.344	22.86	0.0032	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,389.15950	4,249.345	22.86	0.9968	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			2.18890	1.374	23.34	0.0032	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			55.14360	61.715	18.80	0.0652	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,058.14360	3,928.715	18.80	0.9348	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			52.21210	58.139	18.90	0.0616	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,155.21210	4,025.139	18.90	0.9384	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			49.46270	54.793	19.00	0.0583	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,252.46270	4,121.793	19.00	0.9417	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,208.38000	4,085.276	18.65	0.8748	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			153.66190	165.078	18.72	0.1205	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,301.66190	4,178.078	18.72	0.8795	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			147.25530	158.215	18.80	0.1159	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,395.25530	4,271.215	18.80	0.8841	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			160.38000	172.276	18.65	0.1252	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.05690		2.04320			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			407.95510	451.253	15.50	0.3942	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,075.95510	982.254	15.50	0.6058	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			380.38320	420.454	15.61	0.3734	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,148.38320	1,051.454	15.61	0.6266	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			354.59080	391.587	15.72	0.3532	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,222.59080	1,122.587	15.72	0.6468	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.05660		2.03800			0.0000	0.00	0	336
DKK / R	On	19/12/2016	Foreign Exchange Future			2.10250		2.08370			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>336</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,723.72600	3,539.239	22.73	0.9889	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			4.45720	6.180	22.17	0.0132	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,524.45720	3,340.180	22.17	0.9868	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			4.07120	5.684	22.45	0.0121	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,624.07120	3,439.684	22.45	0.9879	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			3.72600	5.239	22.73	0.0111	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			47.78870	56.761	17.51	0.0633	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,910.78870	3,731.761	17.51	0.9367	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			43.68040	52.027	17.52	0.0587	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,006.68040	3,827.027	17.52	0.9413	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			39.89830	47.658	17.54	0.0544	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,102.89830	3,922.658	17.54	0.9456	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>336</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.74460		1.73140			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.77720		1.76370			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.80700		1.79320			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1.55570	1.657	24.30	0.0043	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,887.55570	3,755.657	24.30	0.9957	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1.56560	1.664	24.83	0.0042	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,987.56560	3,855.664	24.83	0.9958	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1.57750	1.674	25.36	0.0041	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			4,087.57750	3,955.674	25.36	0.9959	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			94.48770	95.926	21.99	0.0947	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,657.48770	3,523.926	21.99	0.9053	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			90.99940	90.834	22.11	0.0900	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,753.99940	3,618.834	22.11	0.9100	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			87.71050	86.049	22.24	0.0856	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,850.71050	3,714.049	22.24	0.9144	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			233.99970	245.205	21.51	0.1685	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,701.99970	3,575.205	21.51	0.8315	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			225.52710	236.237	21.63	0.1628	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,793.52710	3,666.237	21.63	0.8372	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			220.38870	230.679	21.83	0.1586	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,888.38870	3,760.679	21.83	0.8414	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.13250		0.13150			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13260		0.13150			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13270		0.13140			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04040		0.03980			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03900		0.03850			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03810		0.03760			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.76960		9.72140			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.90640		9.85840			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.03800		9.98980			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			314.77400	351.131	12.78	0.8043	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			53.37400	41.531	12.78	0.1957	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			307.39170	343.328	12.79	0.7964	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			55.99170	43.728	12.79	0.2036	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			300.10030	335.610	12.81	0.7884	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			58.70030	46.010	12.81	0.2116	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			79.83190	87.275	16.20	0.1797	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,071.43190	1,030.876	16.20	0.8203	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			78.64820	86.069	16.22	0.1775	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,080.24820	1,039.669	16.22	0.8225	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			77.48190	84.880	16.24	0.1754	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,089.08190	1,048.480	16.24	0.8246	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			147.30260	156.793	16.46	0.2296	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,247.50260	1,208.793	16.46	0.7704	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			145.85650	155.261	16.48	0.2277	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,256.05650	1,217.261	16.48	0.7723	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			144.42550	153.743	16.49	0.2258	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,264.62550	1,225.743	16.49	0.7742	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/09/2016	Foreign Exchange Future			1.30360		1.30240			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31840		1.31710			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33070		1.33100			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			976.00000	964.000		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			1,076.00000	1,064.000		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			1,176.00000	1,164.000		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			829.00000	816.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			929.00000	916.000		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			1,029.00000	1,016.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			890.00000	893.000		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			990.00000	993.000		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			1,090.00000	1,093.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/09/2016	Foreign Exchange Future			1.30200		1.29750			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.30430		1.29980			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30690		1.30240			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12880		1.12750			0.0000	28,220.00	25	13,321
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13320		1.13190			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13780		1.13650			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>28,220.00</b>	<b>25</b>	<b>13,321</b>
<b>Total QUANTO € / \$</b>												<b>28,220.00</b>	<b>25</b>	<b>13,321</b>
RAIN	On	19/09/2016	Foreign Exchange Future			23,782.36000		23,590.24000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,230.43000		24,036.71000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/09/2016	Foreign Exchange Future			10.06300		10.01240			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.23900		10.18890			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			1.25020	1.268	19.18	0.0068	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,608.85020	1,558.268	19.18	0.9932	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.22390	1.240	19.23	0.0067	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,618.82390	1,568.240	19.23	0.9933	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.19830	1.213	19.28	0.0065	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,628.79830	1,578.213	19.28	0.9935	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			37.17310	39.380	17.31	0.0863	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,658.27310	1,610.380	17.31	0.9137	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			36.64590	38.818	17.33	0.0852	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,667.74590	1,619.818	17.33	0.9148	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			36.12730	38.263	17.35	0.0841	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,677.22730	1,629.263	17.35	0.9159	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Future			4.58500		4.55020			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.57720		4.54300			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			0.43000	0.532	18.46	0.0065	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			720.23000	685.532	18.46	0.9935	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.47450	0.588	18.22	0.0073	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			700.27450	665.588	18.22	0.9927	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.45150	0.559	18.34	0.0069	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			710.25150	675.559	18.34	0.9931	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			8.66890	9.839	15.36	0.0580	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			755.66890	722.639	15.36	0.9420	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			8.37160	9.505	15.41	0.0562	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			765.37160	732.304	15.41	0.9438	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			8.08510	9.183	15.45	0.0544	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			775.08510	741.983	15.45	0.9456	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.32040		1.30030			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.25730		1.23920			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.20670		1.19110			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1,200,377,799.70</b>	<b>87,515</b>	<b>1,085,476</b>
<b>Total Options</b>												<b>47,301,036.19</b>	<b>120,780</b>	<b>1,964,039</b>
<b>Grand Total:</b>												<b>1,247,678,835.89</b>	<b>208,295</b>	<b>3,049,515</b>