



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/08/2016	Foreign Exchange Future	13.48790	13.33170			0.0000	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Future	13.48820	13.33410			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future	13.49350	13.33890			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future	13.50150	13.34610			0.0000	0.00	0	2,467
\$ / R	On	31/08/2016	Foreign Exchange Future	13.50680	13.35130			0.0000	0.00	0	410
\$ / R	On	01/09/2016	Foreign Exchange Future	13.50950	13.35390			0.0000	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Future	13.52000	13.36440			0.0000	0.00	0	55
\$ / R	On	06/09/2016	Foreign Exchange Future	13.52270	13.36700			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future	13.52800	13.37220			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future	13.53060	13.37480			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future	13.54120	13.38520			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future	13.54650	13.39050			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future	13.55710	13.40090			0.0000	539,626,808.40	39,804	468,804
\$ / R	On	27/09/2016	Foreign Exchange Future	13.57810	13.42160			0.0000	0.00	0	500
\$ / R	On	28/09/2016	Foreign Exchange Future	13.58070	13.42420			0.0000	0.00	0	900
\$ / R	On	29/09/2016	Foreign Exchange Future	13.58330	13.64100			0.0000	19,016,620.00	1,400	1,400
\$ / R	On	30/09/2016	Foreign Exchange Future	13.58600	13.42940			0.0000	0.00	0	70
\$ / R	On	14/10/2016	Foreign Exchange Future	13.62260	13.46560			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future	13.63570	13.47860			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future	13.65410	13.49670			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future	13.65670	13.49930			0.0000	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Future			13.68580		13.52820			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			13.69370		13.53600			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			13.71220		13.55440			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.74130		13.58320			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.78360		13.62500			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.79690		13.63800			0.0000	299,116,792.00	21,680	104,608
\$ / R	On	13/01/2017	Foreign Exchange Future			13.86310		13.70340			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.89490		13.73470			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.01920		13.85760			0.0000	7,107,734.40	507	33,074
\$ / R	On	12/04/2017	Foreign Exchange Future			14.09840		13.93610			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.13270		13.97020			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.27850		14.11520			0.0000	132,104,682.00	9,252	153,434
\$ / R	On	12/07/2017	Foreign Exchange Future			14.33970		14.17630			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.52240		14.35780			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.77060		14.60280			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.01880		14.84780			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.26700		15.09280			0.0000	0.00	0	70
Total \$ / R Future												996,972,636.80	72,643	772,572
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.05370	0.034	50.76	0.0002	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			2,978.35370	2,822.134	50.76	0.9998	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			1.76270	2.613	22.47	0.0202	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			907.66270	754.413	22.47	0.9798	0.00	0	6,600
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			118.16490	210.346	16.88	0.7406	0.00	0	2,000
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			104.06490	42.146	16.88	0.2594	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			3.36830	5.421	20.93	0.0409	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			749.26830	597.221	20.93	0.9591	0.00	0	6,600
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.10390	0.198	62.92	0.0006	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,591.20390	4,436.698	62.92	0.9994	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,538.90670	1,693.556	29.01	0.9996	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.00670	0.056	29.01	0.0004	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			67.89810	118.400	16.31	0.4960	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			228.99810	124.900	16.31	0.5040	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.18350	0.341	62.92	0.0011	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,361.28350	4,206.841	62.92	0.9989	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			0.21410	0.384	24.50	0.0024	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,804.11410	1,648.884	24.50	0.9976	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.01280	0.024	28.28	0.0002	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,653.91280	2,498.524	28.28	0.9998	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			4.85530	7.399	17.47	0.0464	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			838.75530	685.899	17.47	0.9536	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			0.94290	1.432	22.30	0.0087	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			1,404.84290	1,249.932	22.30	0.9913	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			0.22200	0.398	24.45	0.0025	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,794.12200	1,638.898	24.45	0.9975	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			29.07820	46.352	15.99	0.2116	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			507.77820	369.552	15.99	0.7884	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			0.82490	1.251	22.21	0.0071	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,569.52490	1,414.451	22.21	0.9929	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			21.59070	34.360	16.63	0.1570	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			617.69070	474.860	16.63	0.8430	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			12.37780	18.100	17.05	0.0908	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			768.47780	618.600	17.05	0.9092	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			135.95160	197.749	15.23	0.5424	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			251.55160	157.749	15.23	0.4576	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.01370	0.027	33.25	0.0001	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,433.01370	4,277.327	33.25	0.9999	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			136.47360	196.459	15.45	0.5264	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			269.47360	173.759	15.45	0.4736	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			80.02150	117.776	16.06	0.3641	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			413.02150	295.076	16.06	0.6359	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.01660	0.033	33.25	0.0001	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,373.01660	4,217.333	33.25	0.9999	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			75.20030	108.870	16.58	0.3242	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			483.00030	360.870	16.58	0.6758	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.16600	0.120	31.40	0.0005	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,927.96600	3,772.120	31.40	0.9995	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			2.92490	4.125	20.19	0.0177	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,628.12490	1,473.525	20.19	0.9823	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.32600	0.311	27.12	0.0013	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			3,125.52600	2,969.711	27.12	0.9987	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.06790	0.086	33.09	0.0003	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			4,425.26790	4,269.486	33.09	0.9997	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			157.95380	221.626	15.93	0.5312	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			283.15380	191.026	15.93	0.4688	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			5.57260	7.520	19.62	0.0286	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			1,570.37260	1,416.320	19.62	0.9714	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.01530	0.025	32.63	0.0001	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			5,324.81530	5,168.825	32.63	0.9999	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			287.38710	380.111	15.76	0.6799	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			186.88710	123.611	15.76	0.3201	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			282.07260	373.710	15.77	0.6735	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			191.57260	127.210	15.77	0.3265	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			276.82720	367.376	15.79	0.6670	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			196.32720	130.876	15.79	0.3330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			490.03880	611.756	15.26	0.8330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			89.13880	54.656	15.26	0.1670	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			335.41040	434.232	15.64	0.7061	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			174.51040	117.132	15.64	0.2939	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			307.90560	401.584	15.72	0.6763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			197.00560	134.484	15.72	0.3237	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			297.36080	388.969	15.75	0.6641	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		206.46080	141.869	15.75	0.3359	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		212.09310	281.987	16.05	0.5452	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		311.19310	224.887	16.05	0.4548	0.00	0	11,350
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		152.58220	204.692	16.52	0.4351	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		431.68220	327.592	16.52	0.5649	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		146.99230	197.420	16.58	0.4235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		446.09230	340.320	16.58	0.5765	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		302.59980	395.244	15.73	0.6702	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		201.69980	138.145	15.73	0.3298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		82.98180	112.595	17.49	0.2725	0.00	0	1,550
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		682.08180	555.496	17.49	0.7275	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		55.70550	76.362	18.09	0.1970	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		854.80550	719.262	18.09	0.8030	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		190.31670	253.251	16.16	0.5076	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		349.41670	256.151	16.16	0.4924	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		30.25470	41.490	18.90	0.1164	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		1,129.35470	984.390	18.90	0.8836	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		24.67390	33.734	19.16	0.0969	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		1,223.77390	1,076.634	19.16	0.9031	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		126.45730	170.522	16.82	0.3790	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		505.55730	393.422	16.82	0.6210	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		20.13190	27.412	19.42	0.0805	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		1,319.23190	1,170.312	19.42	0.9195	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		19.33080	26.297	19.47	0.0776	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		1,338.43080	1,189.197	19.47	0.9224	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		45.47860	62.544	18.37	0.1661	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		944.57860	805.444	18.37	0.8339	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		14.40630	20.076	19.81	0.0607	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		1,463.50630	1,312.976	19.81	0.9393	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		10.11270	14.415	20.13	0.0451	0.00	0	2,200
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		1,609.21270	1,457.315	20.13	0.9549	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		23.68900	32.363	19.21	0.0934	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		1,242.78900	1,095.263	19.21	0.9066	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		4.92350	7.226	20.68	0.0240	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,904.02350	1,750.126	20.68	0.9760	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		3.02890	4.543	21.04	0.0156	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		2,102.12890	1,947.443	21.04	0.9844	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		17.76950	24.201	19.58	0.0720	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		1,376.86950	1,227.101	19.58	0.9280	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		1.85870	2.855	21.41	0.0101	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		2,300.95870	2,145.755	21.41	0.9899	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		1.25680	1.970	21.70	0.0072	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		2,460.35680	2,304.870	21.70	0.9928	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		6.26760	9.106	20.49	0.0297	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,805.36760	1,652.006	20.49	0.9703	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		0.82960	1.331	22.01	0.0049	0.00	0	525

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			2,629.92960	2,474.231	22.01	0.9951	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			0.71390	0.805	22.55	0.0030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,869.81390	2,713.705	22.55	0.9970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			2.37320	3.601	21.22	0.0126	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			2,201.47320	2,046.501	21.22	0.9874	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			0.72700	0.816	23.39	0.0030	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,989.82700	2,833.716	23.39	0.9970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			0.74240	0.830	24.23	0.0029	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			3,109.84240	2,953.730	24.23	0.9971	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			0.89260	1.426	21.95	0.0053	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			2,599.99260	2,444.326	21.95	0.9947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			0.76440	0.850	25.28	0.0029	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			3,259.86440	3,103.750	25.28	0.9971	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.77080	0.857	25.56	0.0029	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			3,299.87080	3,143.757	25.56	0.9971	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			0.72350	0.813	23.18	0.0030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,959.82350	2,803.713	23.18	0.9970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.82540	0.911	27.67	0.0028	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			3,599.92540	3,443.811	27.67	0.9972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			0.74150	1.029	31.18	0.0029	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			4,099.84150	3,943.929	31.18	0.9971	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			0.76130	0.848	25.14	0.0029	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			3,239.86130	3,083.748	25.14	0.9971	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.48310	0.862	31.88	0.0024	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,299.58310	4,143.762	31.88	0.9976	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.00630	0.014	31.88	0.0000	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			6,149.10630	5,992.914	31.88	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.79840	0.884	26.69	0.0029	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			3,459.89840	3,303.784	26.69	0.9971	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			34.77530	46.924	19.49	0.1144	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			1,303.17530	1,158.824	19.49	0.8856	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.24880	0.505	29.36	0.0014	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,826.04880	4,669.805	29.36	0.9986	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.17670	0.367	29.36	0.0010	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,985.97670	4,829.667	29.36	0.9990	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,626.58150	1,782.428	17.37	0.9933	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			2.38150	1.728	17.37	0.0067	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			260.18300	335.744	16.42	0.5544	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			335.98300	255.044	16.42	0.4456	0.00	0	150
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			0.00000	277.179	16.74	0.4816	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			0.00000	333.879	16.74	0.5184	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			12.26580	17.997	20.51	0.0472	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,882.86580	1,731.996	20.51	0.9528	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			16.41590	22.821	21.33	0.0496	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			2,240.81590	2,090.221	21.33	0.9504	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			92.82950	120.377	19.16	0.2074	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			1,194.22950	1,064.677	19.16	0.7926	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			389.03000	474.893	16.82	0.5764	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			392.33000	320.793	16.82	0.4236	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.23310	0.351	23.36	0.0009	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,273.53310	5,116.251	23.36	0.9991	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.19910	0.301	23.36	0.0008	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,353.49910	5,196.201	23.36	0.9992	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,707.50170	1,863.672	17.45	0.9759	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			10.80170	9.572	17.45	0.0241	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			66.10190	84.752	20.25	0.1430	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,626.80190	1,488.052	20.25	0.8570	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			18.75280	24.460	22.23	0.0465	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,659.45280	2,507.760	22.23	0.9535	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			519.22830	621.666	16.49	0.6764	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			269.92830	214.966	16.49	0.3236	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			25.12630	31.553	22.48	0.0539	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,796.92630	2,645.753	22.48	0.9461	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			22.96700	29.778	22.59	0.0510	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,854.76700	2,703.978	22.59	0.9490	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			101.15300	123.840	19.99	0.1848	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,522.95300	1,388.040	19.99	0.8152	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			416.00680	495.451	17.22	0.5496	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			480.00680	401.751	17.22	0.4504	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			218.90410	263.521	18.54	0.3423	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			932.90410	819.821	18.54	0.6577	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			610.51470	710.868	16.81	0.6713	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			316.11470	258.668	16.81	0.3287	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			68.72510	82.040	21.21	0.1206	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			2,114.32510	1,969.840	21.21	0.8794	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			20.98590	22.630	23.92	0.0364	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,556.58590	3,400.430	23.92	0.9636	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,810.44870	1,965.087	17.48	0.9556	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			27.24870	23.787	17.48	0.0444	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			531.31570	619.205	17.12	0.5955	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			448.11570	377.905	17.12	0.4045	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			3.13050	3.691	25.64	0.0064	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,819.93050	5,662.391	25.64	0.9936	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,126.01850	1,257.916	16.32	0.8373	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			141.01850	114.316	16.32	0.1627	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,118.35870	1,249.899	16.33	0.8351	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			143.35870	116.299	16.33	0.1649	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,110.72410	1,241.907	16.33	0.8329	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			145.72410	118.307	16.33	0.1671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,726.51170	1,595.017	20.16	0.7801	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			353.93660	409.099	18.25	0.4128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			915.93660	812.199	18.25	0.5872	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			345.91140	399.719	18.30	0.4055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			937.91140	832.819	18.30	0.5945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			206.04330	240.028	19.67	0.2659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,478.04330	1,353.129	19.67	0.7341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			388.00140	448.790	18.03	0.4433	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			830.00140	731.890	18.03	0.5567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			385.03790	445.348	18.05	0.4407	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			837.03790	738.448	18.05	0.5593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			255.44320	295.630	19.11	0.3172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,247.44320	1,128.730	19.11	0.6828	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			501.71700	578.386	17.47	0.5336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			613.71700	531.486	17.47	0.4664	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			493.99430	569.327	17.49	0.5278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			625.99430	542.427	17.49	0.4722	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			327.91140	378.982	18.44	0.3887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			989.91140	882.082	18.44	0.6113	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			686.51620	784.830	16.99	0.6496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			398.51620	337.930	16.99	0.3504	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			610.84180	701.677	17.17	0.6059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			472.84180	404.777	17.17	0.3941	0.00	0	24,296
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			359.39240	415.471	18.21	0.4178	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			901.39240	798.571	18.21	0.5822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			713.30770	814.106	16.94	0.6641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			375.30770	317.206	16.94	0.3359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			707.88490	808.188	16.95	0.6612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			379.88490	321.288	16.95	0.3388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			412.88410	477.259	17.89	0.4643	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			774.88410	680.359	17.89	0.5357	0.00	0	54,190
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			890.80350	1,006.156	16.58	0.7481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			252.80350	209.256	16.58	0.2519	0.00	0	148,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			757.82260	862.578	16.84	0.6870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			339.82260	285.678	16.84	0.3130	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			521.51540	601.549	17.41	0.5479	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			583.51540	504.649	17.41	0.4521	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			718.75920	820.055	16.92	0.6669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			370.75920	313.155	16.92	0.3331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			691.81250	790.622	16.98	0.6525	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			393.81250	333.722	16.98	0.3475	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,181.62000	1,315.078	16.25	0.8465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			133.62000	108.178	16.25	0.1535	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.12960	0.179	25.56	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,372.12960	9,213.279	25.56	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,871.24220	2,025.839	16.90	0.9504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			33.24220	28.939	16.90	0.0496	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			1.25230	1.653	25.56	0.0028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,363.25230	7,204.753	25.56	0.9972	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.96230	1.277	25.56	0.0022	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,602.96230	7,444.377	25.56	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,252.68010	1,389.087	16.19	0.8646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			114.68010	92.187	16.19	0.1354	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			2.49980	3.252	25.56	0.0052	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,724.49980	6,566.352	25.56	0.9948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.55700	2.046	25.56	0.0034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,163.55700	7,005.146	25.56	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00110	0.002	25.56	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,302.00110	13,143.102	25.56	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			3.36390	4.348	25.56	0.0068	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,445.36390	6,287.448	25.56	0.9932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			3.09140	4.003	25.56	0.0063	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,525.09140	6,367.103	25.56	0.9937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.90060	1.197	25.56	0.0021	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,662.90060	7,504.297	25.56	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			4.75150	6.094	25.56	0.0093	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,116.75150	5,959.194	25.56	0.9907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			4.46400	5.733	25.56	0.0088	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,176.46400	6,018.833	25.56	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			1.39660	1.839	25.56	0.0031	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,263.39660	7,104.939	25.56	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			8.78290	11.106	25.56	0.0160	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,520.78290	5,364.206	25.56	0.9840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			7.93820	10.062	25.56	0.0146	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,619.93820	5,463.162	25.56	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			2.66480	3.461	25.56	0.0056	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,664.66480	6,506.562	25.56	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			11.39580	14.321	25.56	0.0201	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,263.39580	5,107.421	25.56	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			10.41770	13.120	25.56	0.0186	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,352.41770	5,196.220	25.56	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			3.85650	4.969	25.56	0.0077	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,315.85650	6,158.069	25.56	0.9923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			24.10190	29.734	25.56	0.0383	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,506.10190	4,352.834	25.56	0.9617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			18.25120	22.674	25.56	0.0302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,790.25120	4,635.774	25.56	0.9698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			5.00450	6.411	25.56	0.0097	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,067.00450	5,909.511	25.56	0.9903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			26.24690	32.310	25.56	0.0412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,418.24690	4,265.410	25.56	0.9588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			25.51290	31.429	25.56	0.0402	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,447.51290	4,294.529	25.56	0.9598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			10.21140	12.866	25.56	0.0182	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,372.21140	5,215.966	25.56	0.9818	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			79.84410	82.759	21.63	0.0671	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,533.54410	5,458.159	21.63	0.9329	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			80.50570	83.446	21.61	0.0676	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,514.20570	5,438.846	21.61	0.9324	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			80.17410	83.101	21.62	0.0674	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,523.87410	5,448.501	21.62	0.9326	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			147.89850	151.093	22.56	0.0996	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,653.89850	5,578.893	22.56	0.9004	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			5,351.80000	5,272.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,331.80000	5,252.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,341.80000	5,262.200		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			464.28920	479.034	22.25	0.1940	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,202.98920	6,133.834	22.25	0.8060	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			466.85590	481.668	22.25	0.1949	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,185.55590	6,116.468	22.25	0.8051	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			465.57090	480.349	22.25	0.1944	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,194.27090	6,125.149	22.25	0.8056	0.00	0	0
Total £ / R Option												0.00	0	44,582
Total £ / R												484,024,096.20	27,289	156,943
¥ / R	On	19/09/2016	Foreign Exchange Future			0.30061		0.13384			0.0000	0.00	0	17,257
¥ / R	On	19/12/2016	Foreign Exchange Future			0.30672		0.13678			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.31242		0.13957			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.31910		0.14281			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	22,217
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,384.43700	19,060.500	48.37	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.03700	0.000	48.37	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,386.40170	18,060.500	48.37	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			2.00170	0.000	48.37	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			479.77290	17,060.500	48.37	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			95.37290	0.000	48.37	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	358.224	38.60	0.1172	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,321.50000	10,686.024	38.60	0.8828	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	286.861	38.60	0.0973	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,321.50000	11,614.661	38.60	0.9027	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	228.933	38.60	0.0804	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,321.50000	12,556.733	38.60	0.9196	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			742.99390	17,242.312	31.85	0.9997	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			786.09390	0.512	31.85	0.0003	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			448.77000	16,243.350	31.85	0.9993	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,491.87000	1.550	31.85	0.0007	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,963.84760	1,939.024	17.43	0.8717	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			82.44410	85.691	17.45	0.1273	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,973.14410	1,948.291	17.45	0.8727	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,220
CHF / R	On	19/09/2016	Foreign Exchange Future			14.14900		14.00840			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.47810		14.33810			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			14.78610		14.64380			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			2.80330	3.139	23.19	0.0099	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,594.40330	2,454.139	23.19	0.9901	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			2.77370	3.104	23.23	0.0098	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,604.37370	2,464.104	23.23	0.9902	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			2.74430	3.069	23.28	0.0097	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,614.34430	2,474.069	23.28	0.9903	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			88.20540	101.273	20.44	0.1253	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,450.10540	2,323.173	20.44	0.8747	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			89.64430	102.921	20.42	0.1271	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,431.54430	2,304.821	20.42	0.8729	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			88.92180	102.094	20.43	0.1262	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,440.82180	2,313.994	20.43	0.8738	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			216.65800	236.945	20.69	0.1987	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,642.85800	2,520.845	20.69	0.8013	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			218.81330	239.312	20.67	0.2005	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,625.01330	2,503.212	20.67	0.7995	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			217.73260	238.125	20.68	0.1996	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,633.93260	2,512.025	20.68	0.8004	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.03450		2.01800			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06180		2.04580			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08660		2.07080			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			4,521.38920	4,356.009	23.42	0.9975	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1.33560	1.008	22.53	0.0026	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,321.33560	4,156.008	22.53	0.9974	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1.36180	1.008	22.98	0.0025	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,421.36180	4,256.008	22.98	0.9975	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1.38920	1.009	23.42	0.0025	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			48.13200	55.205	18.58	0.0603	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,090.13200	3,937.205	18.58	0.9397	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			45.28530	52.128	18.69	0.0571	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,187.28530	4,034.128	18.69	0.9429	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			42.62500	49.247	18.81	0.0540	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,284.62500	4,131.247	18.81	0.9460	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,245.25020	4,097.048	18.53	0.8792	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			148.82040	156.122	18.61	0.1161	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,340.82040	4,190.122	18.61	0.8839	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			144.59330	149.524	18.68	0.1117	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,436.59330	4,283.524	18.68	0.8883	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			153.25020	163.048	18.53	0.1208	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.05550		2.03940			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			353.52440	405.171	15.52	0.3678	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,159.52440	1,050.171	15.52	0.6322	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			328.44420	377.064	15.63	0.3476	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,234.44420	1,122.064	15.63	0.6524	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			380.39420	435.211	15.40	0.3888	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,086.39420	980.211	15.40	0.6112	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.06990		2.04650			0.0000	0.00	0	336
DKK / R	On	19/12/2016	Foreign Exchange Future			2.11580		2.09210			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	336
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,639.14620	3,406.091	22.52	0.9888	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			4.97920	6.007	21.92	0.0133	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			3,439.97920	3,207.007	21.92	0.9867	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			4.53920	5.524	22.22	0.0121	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,539.53920	3,306.524	22.22	0.9879	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			4.14620	5.091	22.52	0.0112	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			52.16470	58.712	17.22	0.0661	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,831.16470	3,600.712	17.22	0.9339	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			48.01400	53.627	17.23	0.0612	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,927.01400	3,695.627	17.23	0.9388	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			44.17640	48.947	17.23	0.0565	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,023.17640	3,790.947	17.23	0.9435	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	336
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.74860		1.72860			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.77950		1.76060			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.80820		1.78980			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1.03390	1.447	24.46	0.0038	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,915.03390	3,715.447	24.46	0.9962	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1.05210	1.463	25.02	0.0038	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			4,015.05210	3,815.463	25.02	0.9962	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1.07150	1.480	25.58	0.0038	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			4,115.07150	3,915.480	25.58	0.9962	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			88.69680	93.618	21.91	0.0936	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,682.69680	3,498.618	21.91	0.9064	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			85.50390	88.575	22.03	0.0889	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,779.50390	3,593.575	22.03	0.9111	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			82.49380	83.842	22.16	0.0845	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,876.49380	3,688.842	22.16	0.9155	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			225.18340	241.218	21.44	0.1672	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,727.18340	3,559.218	21.44	0.8328	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			217.11100	232.362	21.56	0.1616	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,819.11100	3,650.362	21.56	0.8384	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			212.34440	226.882	21.76	0.1573	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,914.34440	3,744.882	21.76	0.8427	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13320		0.13150			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13260		0.13160			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13250		0.13180			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.04510		0.04270			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.03780		0.03720			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03710		0.03650			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Put			962.00000	882.000		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			1,062.00000	982.000		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			1,162.00000	1,082.000		1.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 19/09/2016 Foreign Exchange Future			1.30630		1.31610			0.0000	0.00	0	0
QUANTO £On 19/12/2016 Foreign Exchange Future			1.30900		1.31850			0.0000	0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.31140		1.32100			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO €On 19/09/2016 Foreign Exchange Future			1.13320		1.13350			0.0000	0.00	0	13,321
QUANTO €On 19/12/2016 Foreign Exchange Future			1.13790		1.13820			0.0000	0.00	0	0
QUANTO €On 13/03/2017 Foreign Exchange Future			1.14250		1.14280			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	13,321
Total QUANTO € / \$									0.00	0	13,321
RAIN On 19/09/2016 Foreign Exchange Future			27,171.69000		23,628.81000			0.0000	0.00	0	0
RAIN On 19/12/2016 Foreign Exchange Future			27,684.50000		24,076.44000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Future			10.06350		9.99980			0.0000	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Future			10.24150		10.17530			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.62	Call			0.93000	1.060	19.38	0.0059	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.62	Put			1,621.13000	1,557.560	19.38	0.9941	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.63	Call			0.90840	1.036	19.43	0.0058	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.63	Put			1,631.10840	1,567.536	19.43	0.9942	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.64	Call			0.88750	1.012	19.49	0.0056	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.64	Put			1,641.08750	1,577.512	19.49	0.9944	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.81	Call			32.50270	35.834	17.04	0.0812	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.81	Put			1,667.20270	1,604.334	17.04	0.9188	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.82	Call			32.02150	35.288	17.06	0.0801	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.82	Put			1,676.72150	1,613.788	17.06	0.9199	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.83	Call			31.54830	34.749	17.07	0.0790	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.83	Put			1,686.24830	1,623.249	17.07	0.9210	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.62790		4.54830			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.70980		4.53920			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			0.33210	0.529	17.89	0.0068	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			722.03210	642.629	17.89	0.9932	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.36980	0.610	17.73	0.0079	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			702.06980	622.710	17.73	0.9921	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.35040	0.568	17.81	0.0073	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			712.05040	632.668	17.81	0.9927	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			7.90450	19.475	15.29	0.1020	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			758.70450	599.675	15.29	0.8980	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			7.63790	18.918	15.35	0.0993	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			768.43790	609.118	15.35	0.9007	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			7.38100	18.380	15.42	0.0966	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			778.18100	618.580	15.42	0.9034	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.34220		1.32320			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.28860		1.26530			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.24870		1.21740			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,595,265,524.10	106,995	1,076,492
Total Options												12,921,409.20	14,255	1,970,439
Grand Total:												1,608,186,933.30	121,250	3,046,931