



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: 24/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/08/2016 Foreign Exchange Future			14.09350		13.47500			0.0000	121,204,100.00	8,600	0
\$ / R On 26/08/2016 Foreign Exchange Future			14.14760		13.47500			0.0000	0.00	0	0
\$ / R On 29/08/2016 Foreign Exchange Future			14.15320		13.48320			0.0000	0.00	0	2,467
\$ / R On 31/08/2016 Foreign Exchange Future			14.15870		13.48860			0.0000	0.00	0	410
\$ / R On 01/09/2016 Foreign Exchange Future			14.16150		13.49130			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			14.17260		13.50180			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			14.17540		13.50440			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.18100		13.50960			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.18370		13.51230			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.19490		13.52270			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.20040		13.52800			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.21160		13.53840			0.0000	3,770,380,114.80	265,303	456,408
\$ / R On 22/09/2016 Foreign Exchange Future			14.21990		14.19760			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.23380		13.55940			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.23660		13.56200			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.23940		13.56460			0.0000	0.00	0	1,400
\$ / R On 30/09/2016 Foreign Exchange Future			14.24220		13.56720			0.0000	0.00	0	70
\$ / R On 05/10/2016 Foreign Exchange Future			14.25620		13.58020			0.0000	0.00	0	27
\$ / R On 14/10/2016 Foreign Exchange Future			14.28130		13.60370			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.29530		13.61670			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.31480		13.63500			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			14.31760		13.63760			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future			14.34800		13.66650			0.0000	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Future			14.35630		13.67430			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.37570		13.69270			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.40610		13.72160			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.45120		13.76360			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.46530		13.77680			0.0000	420,549,666.90	29,073	100,666
\$ / R	On	13/01/2017	Foreign Exchange Future			14.53580		13.84250			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.56970		13.87400			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.70210		13.99750			0.0000	34,064,765.70	2,317	30,576
\$ / R	On	12/04/2017	Foreign Exchange Future			14.78640		14.07640			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.82300		14.11060			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.97950		14.25610			0.0000	886,037,425.00	59,150	149,771
\$ / R	On	12/07/2017	Foreign Exchange Future			15.04610		14.31750			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.24400		14.50060			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.51270		14.75000			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.78150		14.99950			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.05020		15.24890			0.0000	0.00	0	70
Total \$ / R Future												5,232,236,072.40	364,443	750,100
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Call			0.12800	0.000	38.00	0.0000	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.24	Put			765.12800	146.500	38.00	1.0000	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Call			168.02610	773.500	38.00	1.0000	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	13.32	Put			13.02610	0.000	38.00	0.0000	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Call			0.31950	13.500	38.00	1.0000	0.00	0	0
\$ / R	On	24/08/2016	Foreign Exchange Option	14.08	Put			605.31950	0.000	38.00	0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.14540	0.218	100.00	0.0008	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,455.14540	3,782.618	100.00	0.9992	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,675.00120	2,347.600	42.34	1.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.00120	0.000	42.34	0.0000	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			82.98980	661.520	43.13	0.9310	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			107.98980	13.920	43.13	0.0690	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.25510	0.275	96.80	0.0010	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,225.25510	3,552.675	96.80	0.9990	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			0.25410	8.090	32.19	0.0383	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			1,657.05410	994.890	32.19	0.9617	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Call			0.24600	7.931	32.33	0.0375	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	15.15	Put			1,667.04600	1,004.731	32.33	0.9625	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Call			0.02270	0.923	39.80	0.0045	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	16.00	Put			2,516.82270	1,847.723	39.80	0.9955	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	13.75	Call			36.95190	449.706	27.79	0.8173	0.00	0	2,000
\$ / R	On	29/08/2016	Foreign Exchange Option	13.75	Put			303.75190	46.506	27.79	0.1827	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Call			5.14730	155.493	25.48	0.4807	0.00	0	40,000
\$ / R	On	29/08/2016	Foreign Exchange Option	14.18	Put			701.94730	182.293	25.48	0.5193	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Call			0.91950	22.688	27.75	0.1047	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	14.75	Put			1,267.71950	619.488	27.75	0.8953	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	Call			36.76970	399.241	24.80	0.7584	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			378.16970	70.541	24.80	0.2416	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			0.85440	24.725	28.52	0.0957	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			1,432.25440	786.025	28.52	0.9043	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			24.16740	328.151	24.73	0.6661	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			482.86740	116.651	24.73	0.3339	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			11.25190	237.022	25.19	0.5463	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			629.95190	185.522	25.19	0.4537	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			181.87510	715.849	21.02	0.9088	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			160.07510	23.249	21.02	0.0912	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.04550	0.744	41.98	0.0023	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,295.64550	3,625.344	41.98	0.9977	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			181.26860	706.900	21.54	0.8890	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			176.86860	31.500	21.54	0.1110	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			105.44200	544.077	22.23	0.7979	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			301.04200	68.677	22.23	0.2021	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.05430	0.781	41.60	0.0024	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,235.65430	3,565.381	41.60	0.9976	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			97.84390	504.069	22.55	0.7422	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			368.24390	103.069	22.55	0.2578	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.07140	1.901	38.05	0.0056	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,790.47140	3,120.901	38.05	0.9944	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			3.68200	61.054	25.77	0.1562	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,491.38200	877.354	25.77	0.8438	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.24970	3.785	31.52	0.0119	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,987.94970	2,320.085	31.52	0.9881	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.02880	1.908	41.44	0.0050	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			4,287.72880	3,618.208	41.44	0.9950	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			206.03920	728.836	21.84	0.8650	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			193.73920	45.136	21.84	0.1350	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			5.44200	86.559	24.86	0.1944	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			1,432.74200	841.659	24.86	0.8056	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.01120	2.000	44.26	0.0045	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			5,187.31120	4,517.100	44.26	0.9955	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			362.32650	948.105	21.73	0.8977	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			124.32650	37.705	21.73	0.1023	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			356.03430	938.988	21.69	0.8956	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			128.03430	38.588	21.69	0.1044	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			349.81370	929.890	21.65	0.8934	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			131.81370	39.490	21.65	0.1066	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			591.93470	1,231.046	21.32	0.9446	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			53.53470	19.446	21.32	0.0554	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			416.00170	1,008.335	20.84	0.9034	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			117.60170	36.735	20.84	0.0966	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			383.87500	963.275	20.74	0.8923	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			135.47500	41.675	20.74	0.1077	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	Call		371.48550	945.405	20.70	0.8877	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		143.08550	43.805	20.70	0.1123	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		267.04430	780.705	20.32	0.8351	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		228.64430	69.105	20.32	0.1649	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		191.94770	643.483	20.70	0.7635	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		333.54770	111.883	20.70	0.2365	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		184.90250	629.148	20.74	0.7549	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		346.50250	117.548	20.74	0.2451	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		377.64720	954.328	20.72	0.8900	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		139.24720	42.728	20.72	0.1100	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		103.43080	437.800	21.37	0.6147	15,826,470.00	36,150	53,900
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		565.03080	226.200	21.37	0.3853	1,583,400.00	7,000	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		69.18790	335.460	21.80	0.5172	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		730.78790	323.860	21.80	0.4828	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		239.17450	733.378	20.44	0.8126	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		260.77450	81.778	20.44	0.1874	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		35.94100	221.804	22.71	0.3817	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		997.54100	510.204	22.71	0.6183	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		28.66330	192.267	23.02	0.3416	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		1,090.26330	580.667	23.02	0.6584	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		158.91520	573.734	20.91	0.7192	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		400.51520	142.134	20.91	0.2808	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		22.81120	166.338	23.32	0.3044	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		1,184.41120	654.738	23.32	0.6956	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		21.78810	161.554	23.39	0.2974	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		1,203.38810	669.954	23.39	0.7026	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		56.04970	293.075	22.10	0.4699	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		817.64970	381.475	22.10	0.5301	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		16.14620	133.450	23.78	0.2545	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		1,327.74620	771.850	23.78	0.7455	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		11.63360	106.184	24.19	0.2107	445,972.38	4,200	4,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		1,473.23360	894.584	24.19	0.7893	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		27.38780	186.805	23.08	0.3339	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		1,108.98780	595.205	23.08	0.6661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		6.22580	66.214	24.94	0.1411	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,767.82580	1,154.614	24.94	0.8589	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		4.15170	48.086	25.45	0.1068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,965.75170	1,336.486	25.45	0.8932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		19.87370	152.366	23.51	0.2836	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		1,241.47370	700.766	23.51	0.7164	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		2.79920	34.840	25.95	0.0802	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		2,164.39920	1,523.240	25.95	0.9198	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		2.05980	26.903	26.35	0.0636	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		2,323.65980	1,675.303	26.35	0.9364	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		7.65240	77.599	24.69	0.1617	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,669.25240	1,065.999	24.69	0.8383	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	16.03	Call		1.50040	20.449	26.77	0.0495	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		2,493.10040	1,838.849	26.77	0.9505	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		1.00840	13.911	27.37	0.0348	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,732.60840	2,072.311	27.37	0.9652	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		3.40410	40.944	25.70	0.0926	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		2,065.00410	1,429.344	25.70	0.9074	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		1.00830	11.490	27.67	0.0291	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,852.60830	2,189.890	27.67	0.9709	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		1.01190	9.501	27.97	0.0244	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,972.61190	2,307.901	27.97	0.9756	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		1.58560	21.462	26.70	0.0518	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		2,463.18560	1,809.862	26.70	0.9482	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		1.02100	7.508	28.35	0.0196	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		3,122.62100	2,455.908	28.35	0.9804	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		1.02430	7.054	28.45	0.0184	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		3,162.62430	2,495.454	28.45	0.9816	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1.00800	12.051	27.60	0.0304	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,822.60800	2,160.451	27.60	0.9696	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		1.05850	4.445	29.20	0.0119	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		3,462.65850	2,792.845	29.20	0.9881	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		1.14950	3.539	32.30	0.0089	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,962.74950	3,291.939	32.30	0.9911	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		1.01950	7.746	28.30	0.0201	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		3,102.61950	2,436.146	28.30	0.9799	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		0.96030	3.366	33.63	0.0082	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		4,162.56030	3,491.766	33.63	0.9918	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.01720	0.464	38.59	0.0012	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		6,011.61720	5,338.864	38.59	0.9988	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1.04050	5.506	28.85	0.0146	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		3,322.64050	2,653.906	28.85	0.9854	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call		0.00000	356.338	21.68	0.5213	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put		0.00000	336.438	21.68	0.4787	5,551,220.40	16,500	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		41.34000	205.840	22.30	0.3337	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		1,171.94000	662.039	22.30	0.6663	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		0.57720	3.743	32.66	0.0081	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,688.57720	4,017.143	32.66	0.9919	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		0.42250	3.598	33.50	0.0076	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,848.42250	4,176.998	33.50	0.9924	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		1,764.11370	2,438.581	24.29	0.9943	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		2.11370	1.981	24.29	0.0057	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		317.44660	822.454	19.38	0.8199	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		255.44660	85.854	19.38	0.1801	0.00	0	150
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		260.93430	721.434	19.54	0.7677	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		336.33430	122.034	19.54	0.2323	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		16.04280	100.721	23.59	0.1797	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,748.84280	1,158.521	23.59	0.8203	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	05/10/2016	Foreign Exchange Option	13.56	Call			323.76080	805.234	18.77	0.7933	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			303.56080	109.034	18.77	0.2067	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			16.55030	90.962	23.14	0.1481	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			2,102.85030	1,499.662	23.14	0.8519	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			108.39840	322.603	19.98	0.4157	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			1,071.69840	607.303	19.98	0.5843	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			450.77550	936.556	17.60	0.7990	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			315.77550	121.756	17.60	0.2010	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.45560	2.607	25.20	0.0056	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,135.45560	4,457.807	25.20	0.9944	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.39320	2.294	25.20	0.0050	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,215.39320	4,537.495	25.20	0.9950	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,843.03400	2,520.157	21.02	0.9880	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			8.03400	5.357	21.02	0.0120	0.00	0	250
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			76.21100	224.793	20.91	0.2968	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,498.61100	967.193	20.91	0.7032	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			20.25350	78.770	23.32	0.1194	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,522.65350	1,901.170	23.32	0.8806	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			596.22220	1,140.967	17.36	0.8649	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			208.62220	73.367	17.36	0.1351	0.00	0	9,960
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			115.10100	294.073	20.50	0.3461	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,398.60100	896.073	20.50	0.6539	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			28.02140	90.003	23.37	0.1248	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,661.52140	2,042.003	23.37	0.8752	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			26.39390	85.390	23.48	0.1191	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,719.89390	2,097.390	23.48	0.8809	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			475.44900	936.508	17.99	0.7557	0.00	0	21,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			401.14900	180.208	17.99	0.2443	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			249.81890	557.210	19.05	0.5511	0.00	0	31,500
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			825.51890	450.910	19.05	0.4489	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			690.02250	1,226.250	17.81	0.8372	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			257.32250	110.550	17.81	0.1628	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			76.48700	198.099	21.85	0.2350	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,983.78700	1,422.399	21.85	0.7650	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			15.95010	60.540	24.65	0.0816	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,413.25010	2,774.840	24.65	0.9184	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,944.64530	2,618.665	19.86	0.9778	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			23.04530	12.565	19.86	0.0222	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			601.71770	1,089.102	18.01	0.7732	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			380.11770	183.002	18.01	0.2268	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			2.83820	18.494	28.43	0.0245	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,681.23820	5,012.394	28.43	0.9755	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,236.34620	1,869.172	18.17	0.9163	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			112.74620	57.972	18.17	0.0837	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,228.34040	1,860.038	18.16	0.9152	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			114.74040	58.838	18.16	0.0848	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	12.66	Call			1,220.36000	1,850.914	18.15	0.9141	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			116.76000	59.714	18.15	0.0859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,365.76120	914.119	20.16	0.5825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			220.20780	448.189	20.30	0.4025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,423.40780	962.889	20.30	0.5975	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			316.09520	617.991	19.43	0.5132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			1,039.29520	652.691	19.43	0.4868	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			286.60170	566.611	19.66	0.4816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,139.80170	731.311	19.66	0.5184	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			271.95080	540.633	19.78	0.4651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,195.15080	775.333	19.78	0.5349	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			388.12450	741.548	19.04	0.5816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			841.32450	506.248	19.04	0.4184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			367.85760	707.489	19.14	0.5637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			891.05760	542.189	19.14	0.4363	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			328.27870	638.872	19.34	0.5257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			1,001.47870	623.572	19.34	0.4743	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			0.00000	808.329	18.87	0.6152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			0.00000	443.029	18.87	0.3848	2,480,962.40	5,600	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			403.53030	766.684	18.97	0.5945	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			806.73030	481.384	18.97	0.4055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			397.29820	756.548	19.00	0.5893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			820.49820	491.248	19.00	0.4107	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			464.04430	862.878	18.73	0.6411	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			687.24430	397.578	18.73	0.3589	25,604,023.20	64,400	86,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			436.14440	819.015	18.84	0.6204	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			739.34440	433.715	18.84	0.3796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			432.77070	813.658	18.85	0.6178	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			745.97070	438.358	18.85	0.3822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			585.17570	1,043.410	18.33	0.7176	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			508.37570	278.110	18.33	0.2824	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			562.40230	1,011.552	18.39	0.7051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			535.60230	296.252	18.39	0.2949	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			553.88030	999.008	18.42	0.7000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			547.08030	303.708	18.42	0.3000	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			771.71770	1,295.648	17.94	0.8018	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			334.91770	170.348	17.94	0.1982	476,975.24	2,800	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			765.98670	1,288.100	17.95	0.7996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			339.18670	172.800	17.95	0.2004	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			683.83330	1,177.859	18.06	0.7663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			407.03330	212.559	18.06	0.2337	0.00	0	24,296
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			800.84450	1,333.753	17.91	0.8123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			314.04450	158.453	17.91	0.1877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			794.95430	1,326.084	17.91	0.8102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			318.15430	160.784	17.91	0.1898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			789.09880	1,318.440	17.92	0.8081	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	13.31	Put		322.29880	163.140	17.92	0.1919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		985.47410	1,566.093	17.70	0.8677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		208.67410	100.793	17.70	0.1323	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		842.96330	1,388.100	17.86	0.8266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		286.16330	142.800	17.86	0.1734	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00140	0.030	27.93	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,163.20140	12,474.730	27.93	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,004.88590	2,682.575	19.29	0.9725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		28.08590	17.275	19.29	0.0275	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.15870	1.381	27.93	0.0021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,233.35870	8,546.081	27.93	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,367.27860	2,012.837	18.08	0.9303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		90.47860	47.537	18.08	0.0697	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,293.34520	1,929.068	17.92	0.9221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		106.54520	53.768	17.92	0.0779	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		1.50690	8.509	27.93	0.0114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,224.70690	6,543.209	27.93	0.9886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		1.16050	6.894	27.93	0.0094	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,464.36050	6,781.594	27.93	0.9906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		1.08670	6.539	27.93	0.0090	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,524.28670	6,841.239	27.93	0.9910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		2.98900	14.764	27.93	0.0187	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,586.18900	5,909.464	27.93	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		1.87000	10.124	27.93	0.0133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		7,025.07000	6,344.824	27.93	0.9867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		1.67900	9.283	27.93	0.0123	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		7,124.87900	6,443.983	27.93	0.9877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		4.01060	18.698	27.93	0.0230	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,307.21060	5,633.398	27.93	0.9770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		3.68880	17.483	27.93	0.0217	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,386.88880	5,712.183	27.93	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		3.18430	15.535	27.93	0.0195	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,526.38430	5,850.234	27.93	0.9805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		5.64480	24.599	27.93	0.0294	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,978.84480	5,309.299	27.93	0.9706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		5.30680	23.410	27.93	0.0281	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		6,038.50680	5,368.110	27.93	0.9719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		4.59150	20.843	27.93	0.0254	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		6,177.79150	5,505.543	27.93	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		10.36350	40.028	27.93	0.0451	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		5,383.56350	4,724.728	27.93	0.9549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		9.37770	36.949	27.93	0.0420	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,482.57770	4,821.650	27.93	0.9580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		5.94210	25.633	27.93	0.0305	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,929.14210	5,260.333	27.93	0.9695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		13.40530	49.182	27.93	0.0539	0.00	0	17,000

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	18.89	Put			5,126.60530	4,473.882	27.93	0.9461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			12.26790	45.814	27.93	0.0507	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,215.46790	4,560.514	27.93	0.9493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			12.02780	45.096	27.93	0.0500	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,235.22780	4,579.796	27.93	0.9500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			28.08130	76.942	27.01	0.0812	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,371.28130	3,731.642	27.01	0.9188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			21.34340	70.044	27.82	0.0732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,654.54340	4,014.744	27.82	0.9268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			20.54260	69.178	27.93	0.0722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,693.74260	4,053.878	27.93	0.9278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			30.54470	79.346	26.75	0.0840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,283.74470	3,644.046	26.75	0.9160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			29.70210	78.530	26.84	0.0831	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,312.90210	3,673.230	26.84	0.9169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			28.61220	77.464	26.95	0.0819	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,351.81220	3,712.164	26.95	0.9181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			41.76980	89.785	25.80	0.0960	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,954.96980	3,314.485	25.80	0.9040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			40.64440	88.770	25.88	0.0948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,983.84440	3,343.470	25.88	0.9052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			31.40930	80.179	26.67	0.0850	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,254.60930	3,614.879	26.67	0.9150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			47.11590	96.707	25.26	0.1039	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,770.31590	3,131.407	25.26	0.8961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			46.93050	96.320	25.29	0.1034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,780.13050	3,141.020	25.29	0.8966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			42.92390	90.821	25.71	0.0972	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,926.12390	3,285.522	25.71	0.9028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			59.29090	123.765	23.85	0.1333	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,242.49090	2,618.465	23.85	0.8667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			58.22010	120.756	23.91	0.1303	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,281.42010	2,655.456	23.91	0.8697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			0.00000	101.135	24.96	0.1089	566,354.32	5,600	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			0.00000	3,025.835	24.96	0.8911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			62.99720	134.148	23.62	0.1434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,116.19720	2,498.848	23.62	0.8566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			60.67460	127.645	23.76	0.1371	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,193.87460	2,572.345	23.76	0.8629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			59.56410	124.530	23.83	0.1340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,232.76410	2,609.230	23.83	0.8660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			67.40690	146.456	23.38	0.1552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,980.60690	2,371.156	23.38	0.8448	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			65.14380	140.149	23.50	0.1492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,048.34380	2,434.849	23.50	0.8508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			64.83080	139.273	23.52	0.1483	0.00	0	16,000

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	16.77	Put		3,058.03080	2,443.973	23.52	0.8517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		75.35520	168.456	23.01	0.1759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,768.55520	2,173.156	23.01	0.8241	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		73.05250	162.110	23.11	0.1700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,826.25250	2,226.810	23.11	0.8300	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		72.30870	160.055	23.14	0.1680	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,845.50870	2,244.755	23.14	0.8320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		87.86580	200.631	22.55	0.2051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,511.06580	1,935.331	22.55	0.7949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		82.04420	186.770	22.73	0.1927	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,615.24420	2,031.470	22.73	0.8073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		78.17830	176.212	22.89	0.1830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,701.37830	2,110.912	22.89	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		113.43030	252.697	21.95	0.2503	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		2,186.63030	1,637.397	21.95	0.7497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		112.59340	251.024	21.97	0.2489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,195.79340	1,645.724	21.97	0.7511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		101.57190	228.790	22.20	0.2299	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,324.77190	1,763.490	22.20	0.7701	113,568,730.24	64,400	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		128.76200	283.039	21.66	0.2755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		2,031.96200	1,497.739	21.66	0.7245	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		117.71920	261.248	21.86	0.2575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		2,140.91920	1,595.948	21.86	0.7425	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		116.84720	259.515	21.88	0.2560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		2,150.04720	1,604.215	21.88	0.7440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		159.19700	340.037	21.13	0.3214	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,782.39700	1,274.737	21.13	0.6786	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		147.51390	318.602	21.32	0.3044	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,870.71390	1,353.302	21.32	0.6956	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		139.88950	304.467	21.46	0.2929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,933.08950	1,409.166	21.46	0.7071	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		216.80480	442.305	20.34	0.3983	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,440.00480	977.005	20.34	0.6017	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		185.65220	387.657	20.73	0.3582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,608.85220	1,122.357	20.73	0.6418	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		184.22410	385.115	20.75	0.3562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,617.42410	1,129.815	20.75	0.6438	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		252.40850	505.477	19.96	0.4420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,275.60850	840.177	19.96	0.5580	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		232.56120	469.419	20.16	0.4175	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		129.32410	273.078	22.35	0.2437	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,456.82410	1,907.278	22.35	0.7563	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		567.47170	990.544	18.54	0.6604	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		674.97170	404.744	18.54	0.3396	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		550.58930	955.550	18.74	0.6293	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		776.58930	485.850	18.74	0.3707	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			177.97530	354.992	21.78	0.2938	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,193.97530	1,675.291	21.78	0.7062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			360.78590	620.844	20.52	0.4163	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,723.28590	1,278.744	20.52	0.5837	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			301.97930	531.136	21.09	0.3664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,004.47930	1,529.036	21.09	0.6336	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			178.47420	331.559	22.69	0.2450	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,930.97420	2,379.459	22.69	0.7550	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			162.40720	297.115	23.05	0.2225	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,164.90720	2,595.015	23.05	0.7775	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			362.57700	623.760	20.51	0.4179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,715.07700	1,271.660	20.51	0.5821	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			98.07570	180.320	25.71	0.1374	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,540.57570	3,918.220	25.71	0.8626	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			69.12680	157.427	26.95	0.1185	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,071.62680	4,455.327	26.95	0.8815	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			295.74650	521.632	21.15	0.3609	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,038.24650	1,559.532	21.15	0.6391	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			54.25010	132.745	27.17	0.1022	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,436.75010	4,810.645	27.17	0.8978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			13.92020	42.952	27.17	0.0387	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,436.42020	6,760.852	27.17	0.9613	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			98.68200	180.787	25.69	0.1378	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,531.18200	3,908.687	25.69	0.8622	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,891.61440	2,544.705	16.27	0.9459	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			94.11440	42.606	16.27	0.0541	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			384.92750	659.973	20.32	0.4370	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,617.42750	1,187.873	20.32	0.5630	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			364.37890	626.695	20.49	0.4195	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,706.87890	1,264.595	20.49	0.5805	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			855.06120	1,312.889	18.19	0.6825	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			728.66120	476.489	18.19	0.3175	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			208.02110	358.724	22.76	0.2462	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,151.62110	2,592.324	22.76	0.7538	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			260.39420	442.675	22.15	0.2885	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,819.79420	2,289.675	22.15	0.7115	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			832.30000	1,270.737	18.28	0.6588	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			821.70000	547.737	18.28	0.3412	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			563.17300	857.068	20.05	0.4598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,817.07300	1,387.568	20.05	0.5402	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			561.03420	853.934	20.06	0.4584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,824.93420	1,394.434	20.06	0.5416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			508.12470	777.349	20.43	0.4250	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			342.44060	196.582	16.68	0.1552	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			917.89500	628.599	18.17	0.3467	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			717.97960	1,078.388	19.18	0.5483	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,351.87960	988.888	19.18	0.4517	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		241.38780	362.061	23.82	0.2169	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,135.28780	3,532.561	23.82	0.7831	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,598.54060	2,176.082	16.68	0.8448	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,606.19620	3,995.699	24.79	0.8064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		129.66180	252.512	26.34	0.1510	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,583.56180	4,983.012	26.34	0.8490	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		558.91030	850.814	20.08	0.4571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,832.81030	1,401.314	20.08	0.5429	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		943.99500	1,378.099	18.17	0.6533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,032.02470	1,577.849	20.43	0.5750	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		355.79840	560.772	21.81	0.3223	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,829.69840	2,311.272	21.81	0.6777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		565.31740	860.214	20.04	0.4611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,809.21740	1,380.714	20.04	0.5389	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		212.29620	325.199	24.79	0.1936	0.00	0	150
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		286.53580	421.832	23.33	0.2409	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,949.03580	3,355.732	23.33	0.7591	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,130.46050	1,616.199	17.91	0.7032	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		762.96050	520.099	17.91	0.2968	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		451.18920	664.287	22.28	0.3257	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,320.58920	2,790.287	22.28	0.6743	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		449.96010	662.536	22.29	0.3249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,329.36010	2,798.535	22.29	0.6751	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		448.73100	660.796	22.30	0.3242	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,338.13100	2,806.796	22.30	0.6758	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		644.74070	914.588	22.18	0.3808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,204.74070	2,711.888	22.18	0.6192	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		901.66100	1,261.136	20.73	0.4956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,151.66100	1,748.436	20.73	0.5044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		647.84540	918.851	22.16	0.3824	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,187.84540	2,696.150	22.16	0.6176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		646.28740	916.716	22.17	0.3816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,196.28740	2,704.016	22.17	0.6184	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		803.38780	1,114.074	22.28	0.4094	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,293.88780	2,822.574	22.28	0.5906	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		801.67600	1,111.764	22.29	0.4087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,302.17600	2,830.265	22.29	0.5913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		799.96260	1,109.469	22.30	0.4080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,310.46260	2,837.969	22.30	0.5920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		953.35150	1,300.208	22.39	0.4304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,414.45150	2,960.008	22.39	0.5696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		2,353.46090	2,994.826	18.76	0.7794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		744.56090	584.626	18.76	0.2206	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		957.06250	1,305.084	22.37	0.4318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,398.16250	2,944.884	22.37	0.5682	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	18/06/2018	Foreign Exchange Option	17.70	Call			955.20820	1,302.647	22.38	0.4311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,406.30820	2,952.447	22.38	0.5689	0.00	0	0
Total \$ / R Option												166,104,108.18	206,650	1,982,835
Total \$ / R												5,398,340,180.58	571,093	2,732,935
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.21160		13.53840			0.0000	554,252.40	39	589
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.46530		13.77680			0.0000	72,326.50	5	143
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.70210		13.99750			0.0000	0.00	0	54
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.97950		14.25610			0.0000	0.00	0	3
Total \$ / R MAXI Future												626,578.90	44	789
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			1,188.21760	10,784.621	24.16	0.2134	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			146,348.21760	88,624.621	24.16	0.7866	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,163.36350	10,618.388	24.19	0.2107	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			147,323.36350	89,458.388	24.19	0.7893	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			1,139.04830	10,454.653	24.21	0.2080	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			148,299.04830	90,294.653	24.21	0.7920	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			21,805.65250	44,561.193	20.33	0.4005	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			143,125.65250	97,031.193	20.33	0.5995	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			21,643.99150	44,263.353	20.35	0.3984	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			143,963.99150	97,733.353	20.35	0.6016	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			21,483.39930	43,967.815	20.37	0.3963	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			144,803.39930	98,437.815	20.37	0.6037	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			316,490.71830	259,501.518	23.05	0.7775	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			16,184.90330	29,583.045	23.06	0.2217	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			317,434.90330	260,373.045	23.06	0.7783	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			16,296.85930	29,840.981	23.03	0.2234	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			315,546.85930	258,630.981	23.03	0.7766	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			16,240.71830	29,711.518	23.05	0.2225	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			40,568.72420	63,408.278	21.32	0.3581	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			251,958.72420	202,458.278	21.32	0.6419	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			40,418.43040	63,195.267	21.33	0.3570	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			252,808.43040	203,245.267	21.33	0.6430	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			40,268.83520	62,983.677	21.34	0.3560	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			253,658.83520	204,033.677	21.34	0.6440	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												626,578.90	44	789
£ / R	On	31/08/2016	Foreign Exchange Future			18.75550		17.78760			0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			18.78690		17.81690			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			18.83020		17.85700			0.0000	38,846,702.60	2,063	47,235
£ / R	On	05/10/2016	Foreign Exchange Future			18.89810		17.83080			0.0000	0.00	0	112
£ / R	On	19/12/2016	Foreign Exchange Future			19.20450		18.20760			0.0000	80,178,787.50	4,175	13,096
£ / R	On	13/03/2017	Foreign Exchange Future			19.55840		18.53530			0.0000	586,752.00	30	1,260

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	25/04/2017	Foreign Exchange Future			19.73840		18.70560			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			19.97050		18.92120			0.0000	1,191,400,089.00	59,658	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.77520		19.66790			0.0000	0.00	0	520
Total £ / R Future												1,311,012,331.10	65,926	71,824
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			2.88820	131.511	23.78	0.3297	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			1,255.28820	416.011	23.78	0.6703	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.20240	1.423	31.21	0.0039	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			4,453.30240	3,484.523	31.21	0.9961	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00050	0.002	35.87	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			8,033.10050	7,063.102	35.87	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			0.25390	4.561	26.51	0.0132	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			3,383.35390	2,417.661	26.51	0.9868	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.20210	1.449	31.12	0.0040	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			4,433.30210	3,464.549	31.12	0.9960	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.20230	1.436	31.16	0.0040	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			4,443.30230	3,474.536	31.16	0.9960	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			49.07100	373.723	20.30	0.4836	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			1,092.07100	443.523	20.30	0.5164	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			9.79840	107.148	21.22	0.1880	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			1,982.79840	1,106.948	21.22	0.8120	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			4.13930	31.588	21.16	0.0688	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			5,143.51960	4,173.386	30.23	0.9926	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			0.51670	3.585	30.29	0.0074	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			5,153.51670	4,183.385	30.29	0.9926	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			4,044.09260	3,075.984	25.39	0.9859	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			0.70550	3.911	27.60	0.0086	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			4,643.70550	3,673.711	27.60	0.9914	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.00740	1.408	38.72	0.0025	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			7,443.00740	6,471.208	38.72	0.9975	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			0.51960	3.586	30.23	0.0074	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			2,657.13930	1,711.388	21.16	0.9312	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			0.52250	3.587	30.17	0.0074	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			5,133.52250	4,163.387	30.17	0.9926	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			0.22190	3.607	33.63	0.0067	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			5,743.22190	4,773.407	33.63	0.9933	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			1.09260	6.184	25.39	0.0141	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			350.37450	1,115.226	19.04	0.8038	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			439.57450	137.126	19.04	0.1962	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			48.47940	100.368	21.39	0.0964	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,490.87940	3,545.868	21.39	0.9036	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			5.65450	10.133	25.38	0.0112	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			8,738.05450	7,745.633	25.38	0.9888	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			48.33270	101.687	21.38	0.0975	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			802.70620	437.648	18.15	0.3219	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,853.66860	3,884.817	21.62	0.9216	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	24.46	Call			33.17520	48.373	24.41	0.0464	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,285.57520	5,303.873	24.41	0.9536	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,314.25870	2,198.288	18.11	0.8782	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			236.65870	123.788	18.11	0.1218	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			600.30620	1,232.148	18.15	0.6781	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,470.73270	3,527.187	21.38	0.9025	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			48.40650	101.025	21.38	0.0970	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,480.80650	3,536.525	21.38	0.9030	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			63.61170	223.709	20.60	0.1912	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,266.01170	2,429.209	20.60	0.8088	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			51.26860	79.317	21.62	0.0784	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			88.28820	204.217	22.13	0.1350	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,312.98820	4,405.817	22.13	0.8650	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			89.05030	205.612	22.10	0.1358	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,293.75030	4,387.212	22.10	0.8642	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			88.66840	204.913	22.12	0.1354	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,303.36840	4,396.513	22.12	0.8646	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			158.33460	283.397	22.15	0.1625	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,432.73460	4,524.997	22.15	0.8375	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			5,118.80000	4,069.500		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			5,098.80000	4,049.500		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			5,108.80000	4,059.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			508.04530	772.244	22.37	0.2685	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,000.14530	5,157.044	22.37	0.7315	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			510.81160	774.269	22.35	0.2693	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,982.91160	5,139.069	22.35	0.7307	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			509.42670	773.259	22.36	0.2689	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,991.52670	5,148.059	22.36	0.7311	0.00	0	0
Total £ / R Option												0.00	0	42,233
Total £ / R												1,311,012,331.10	65,926	114,057
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14142		0.13526			0.0000	848.50	6	18,271
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14454		0.13822			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14754		0.14104			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15103		0.14433			0.0000	0.00	0	0
Total ¥ / R Future												848.50	6	23,231
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,581.09660	3,142.762	34.67	0.9971	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			54.79660	1.162	34.67	0.0029	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,724.88420	2,159.909	34.67	0.9657	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			198.58420	18.309	34.67	0.0343	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,039.34580	1,265.269	34.67	0.8305	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			513.04580	123.669	34.67	0.1695	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00060	0.001	37.97	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,177.60060	26,545.901	37.97	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.000	37.97	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,177.60030	27,545.900	37.97	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	37.97	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,177.60020	28,545.900	37.97	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,392.17540	1,751.529	31.59	0.6334	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,288.27540	997.829	31.59	0.3666	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			984.58860	1,268.369	31.59	0.5186	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,880.68860	1,514.669	31.59	0.4814	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			680.10890	896.136	31.59	0.4095	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,576.20890	2,142.436	31.59	0.5905	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,948.13010	1,600.713	30.49	0.4353	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,033.69800	1,295.084	30.49	0.4717	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,600.79800	2,191.984	30.49	0.5283	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			764.12290	971.277	30.49	0.3856	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,331.22290	2,868.177	30.49	0.6144	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,381.03010	1,703.813	30.49	0.5647	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												848.50	6	23,231
€ / R	On	26/08/2016	Foreign Exchange Future			15.91380		15.25670			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			15.99650		15.33900			0.0000	13,469,053.00	842	34,101
€ / R	On	30/09/2016	Foreign Exchange Future			16.04190		15.38220			0.0000	0.00	0	34
€ / R	On	19/12/2016	Foreign Exchange Future			16.35020		15.67390			0.0000	703,058.60	43	17,728
€ / R	On	13/03/2017	Foreign Exchange Future			16.68540		15.98970			0.0000	0.00	0	5,046
€ / R	On	19/06/2017	Foreign Exchange Future			17.07850		16.36000			0.0000	382,626,714.00	22,404	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.44850		16.70540			0.0000	0.00	0	0
Total € / R Future												396,798,825.60	23,289	134,239
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Call			7.92060	153.855	26.67	0.5720	0.00	0	0
€ / R	On	26/08/2016	Foreign Exchange Option	15.86	Put			611.22060	100.055	26.67	0.4280	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			1,356.66910	818.151	22.04	0.7523	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			576.69300	253.672	20.01	0.4027	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			495.15000	1,093.988	19.76	0.9069	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			96.15000	37.488	19.76	0.0931	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			488.00110	1,084.826	19.74	0.9050	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			99.00110	38.326	19.74	0.0950	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			15.66910	134.651	22.04	0.2477	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			77.78220	32.076	19.95	0.0811	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			7.84550	83.052	22.75	0.1656	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,668.84550	1,086.552	22.75	0.8344	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			480.91030	1,075.680	19.71	0.9032	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			101.91030	39.180	19.71	0.0968	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	15.81	Call			105.69300	440.172	20.01	0.5973	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			546.78220	1,158.576	19.95	0.9189	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			21.16410	135.639	21.97	0.2184	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,618.96410	1,073.739	21.97	0.7816	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,552.66010	1,117.538	19.69	0.6176	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			234.70650	490.262	19.52	0.4036	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,460.80650	1,040.062	19.52	0.5964	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			12.69410	47.978	25.04	0.0519	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,138.79410	4,497.778	25.04	0.9481	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			4.01730	22.423	25.63	0.0261	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			216.56010	457.738	19.69	0.3824	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,230.11730	5,572.223	25.63	0.9739	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			339.77290	668.302	18.74	0.5097	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,065.87290	718.102	18.74	0.4903	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			315.34360	628.434	18.90	0.4873	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,141.44360	778.234	18.90	0.5127	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			219.74710	463.489	19.66	0.3862	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,535.84710	1,103.289	19.66	0.6138	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			218.14600	460.607	19.68	0.3843	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,544.24600	1,110.407	19.68	0.6157	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			205.34140	379.588	21.19	0.2590	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,915.64140	2,394.188	21.19	0.7410	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			204.37660	377.973	21.20	0.2581	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,924.67660	2,402.573	21.20	0.7419	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			206.30850	381.207	21.17	0.2600	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,906.60850	2,385.807	21.17	0.7400	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			363.73500	574.304	21.10	0.3043	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,183.73500	2,675.804	21.10	0.6957	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			362.55680	572.541	21.11	0.3034	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,192.55680	2,684.041	21.11	0.6966	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			361.37930	570.780	21.12	0.3026	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,201.37930	2,692.280	21.12	0.6974	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,292.17270	2,799.283	21.03	0.6529	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			536.16310	785.798	21.04	0.3464	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,300.76310	2,807.298	21.04	0.6536	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			534.76430	783.820	21.05	0.3456	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,309.36430	2,815.320	21.05	0.6544	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			537.57270	787.783	21.03	0.3471	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												396,798,825.60	23,289	180,611
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.81280		10.35060			0.0000	6,379,552.00	590	10,668
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.97930		10.50690			0.0000	32,937.90	3	1,015
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.13860		10.65570			0.0000	3,341,580.00	300	3,535
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.32610		10.83150			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
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.50640		10.99790			0.0000	0.00	0	0
Total AU\$ / R Future												9,754,069.90	893	15,218
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			218.42740	621.451	16.01	0.9137	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			77.82740	18.651	16.01	0.0863	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			231.39190	640.456	16.19	0.9184	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			70.79190	17.656	16.19	0.0816	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			224.85340	630.946	16.10	0.9161	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			74.25340	18.146	16.10	0.0839	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			408.41030	216.936	14.32	0.3472	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			241.80050	520.161	14.33	0.6485	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			414.90050	220.861	14.33	0.3515	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			248.86370	532.357	14.32	0.6571	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			401.96370	213.057	14.32	0.3429	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			245.31030	526.236	14.32	0.6528	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			112.04430	234.559	16.12	0.2963	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,416.34430	1,055.959	16.12	0.7037	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			114.28800	238.597	16.08	0.3006	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,398.58800	1,039.997	16.08	0.6994	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			113.16010	236.568	16.10	0.2984	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,407.46010	1,047.968	16.10	0.7016	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			216.40630	367.060	15.91	0.3580	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,444.90630	1,100.960	15.91	0.6420	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			214.81650	364.681	15.93	0.3560	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,453.31650	1,108.581	15.93	0.6440	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			218.00910	369.457	15.90	0.3599	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,436.50910	1,093.356	15.90	0.6401	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			316.34000	493.213	16.01	0.3990	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,488.44000	1,156.813	16.01	0.6010	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			314.44650	490.548	16.03	0.3972	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,496.54650	1,164.148	16.03	0.6028	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			312.56590	487.903	16.04	0.3955	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,504.66590	1,171.503	16.04	0.6045	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												9,754,069.90	893	15,218
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.97850		10.52110			0.0000	0.00	0	2,220
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.17950		10.71120			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.36780		10.88800			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,220
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.69090	5.862	22.46	0.0242	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,859.59090	1,407.362	22.46	0.9758	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.67740	5.741	22.51	0.0237	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	19/09/2016	Foreign Exchange Option	12.39	Put			1,869.57740	1,417.241	22.51	0.9763	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.66410	5.623	22.56	0.0232	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,879.56410	1,427.123	22.56	0.9768	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			30.24200	87.398	18.53	0.1505	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,849.04200	1,437.898	18.53	0.8495	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			31.05170	89.407	18.50	0.1535	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,829.85170	1,419.907	18.50	0.8465	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			30.64360	88.396	18.52	0.1520	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,839.44360	1,428.896	18.52	0.8480	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			87.84520	183.184	18.23	0.2210	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,929.84520	1,545.384	18.23	0.7790	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			87.10620	181.768	18.25	0.2195	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,939.10620	1,553.968	18.25	0.7805	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			86.37610	180.364	18.27	0.2181	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,948.37610	1,562.564	18.27	0.7819	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			14.70200		14.10270			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.05110		14.43340			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.37880		14.74260			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			2.55760	15.027	25.27	0.0387	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,499.85760	1,913.027	25.27	0.9613	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			2.52740	14.827	25.31	0.0382	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,509.82740	1,922.826	25.31	0.9618	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			2.49770	14.629	25.35	0.0377	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,519.79770	1,932.629	25.35	0.9623	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			93.38970	219.405	21.86	0.2182	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,359.98970	1,868.305	21.86	0.7818	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			94.94820	222.414	21.83	0.2208	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,341.54820	1,851.314	21.83	0.7792	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			94.16640	220.904	21.84	0.2195	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,350.76640	1,859.804	21.84	0.7805	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			226.92930	396.098	21.44	0.2823	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,554.32930	2,087.298	21.44	0.7177	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			229.21760	399.747	21.42	0.2845	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,536.61760	2,070.947	21.42	0.7155	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			228.07170	397.916	21.43	0.2834	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,545.47170	2,079.116	21.43	0.7166	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858

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 Future			2.12880		2.03350			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.15720		2.06070			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.18330		2.08550			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			4,366.10640	3,419.593	25.33	0.9848	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1.16640	9.126	24.78	0.0182	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			4,166.16640	3,221.126	24.78	0.9818	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1.13500	8.317	25.06	0.0166	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			4,266.13500	3,320.317	25.06	0.9834	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1.10640	7.593	25.33	0.0152	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			51.32990	154.165	19.41	0.1350	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,944.32990	3,082.165	19.41	0.8650	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			48.45790	145.499	19.50	0.1283	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,041.45790	3,173.498	19.50	0.8717	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			45.77310	137.335	19.59	0.1219	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,138.77310	3,265.335	19.59	0.8781	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,102.67150	3,306.341	19.27	0.7937	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			150.97200	326.258	19.35	0.1994	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,195.97200	3,393.258	19.35	0.8006	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			144.58960	313.716	19.42	0.1928	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,289.58960	3,480.716	19.42	0.8072	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			157.67150	339.341	19.27	0.2063	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			2.15060		2.05440			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			361.94410	827.656	16.45	0.5621	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,117.94410	621.656	16.45	0.4379	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			419.08270	930.973	16.29	0.6064	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			975.08270	524.973	16.29	0.3936	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			389.54090	878.163	16.37	0.5842	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,045.54090	572.163	16.37	0.4158	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			2.14870		2.06110			0.0000	0.00	0	336
DKK / R	On	19/12/2016	Foreign Exchange Future			2.19670		2.10660			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	336
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			5.09310	20.391	22.41	0.0401	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	19/09/2016	Foreign Exchange Option	2.39	Put			3,294.09310	2,433.391	22.41	0.9599	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			4.64870	18.718	22.77	0.0367	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			3,393.64870	2,531.719	22.77	0.9633	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			4.25240	17.224	23.12	0.0337	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			3,493.25240	2,630.224	23.12	0.9663	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			52.87320	169.710	18.81	0.1474	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,686.87320	2,902.710	18.81	0.8526	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			48.50900	158.350	18.83	0.1391	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,782.50900	2,991.350	18.83	0.8609	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			44.48510	147.677	18.86	0.1313	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,878.48510	3,080.677	18.86	0.8687	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	336
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.83310		1.74640			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.86770		1.77880			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.89940		1.80830			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			1.62080	12.046	27.20	0.0246	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,737.62080	2,881.046	27.20	0.9754	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1.64680	10.774	27.45	0.0221	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,837.64680	2,979.774	27.45	0.9779	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1.67450	9.650	27.71	0.0199	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,937.67450	3,078.650	27.71	0.9801	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			98.37510	216.224	22.62	0.1773	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,510.37510	2,739.224	22.62	0.8227	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			94.60900	205.497	22.74	0.1695	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,606.60900	2,828.497	22.74	0.8305	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			91.06060	195.358	22.87	0.1620	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,703.06060	2,918.358	22.87	0.8380	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			248.30780	450.121	22.10	0.2594	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,565.30780	2,856.121	22.10	0.7406	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			239.47050	434.639	22.21	0.2516	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,656.47050	2,940.640	22.21	0.7484	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			234.09600	419.776	22.32	0.2441	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,751.09600	3,025.776	22.32	0.7559	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			0.13970		0.13300			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13980		0.13280			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14000		0.13280			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total 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			0.05900		0.05430			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04010		0.03870			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.03920		0.03830			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.37890		9.90900			0.0000	1,037,890.00	100	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.52340		10.04440			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.66590		10.17660			0.0000	0.00	0	0
Total NZ\$ / R Future												1,037,890.00	100	100
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			463.94220	928.243	20.21	0.9595	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			14.94220	9.343	20.21	0.0405	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			455.02460	918.496	20.13	0.9584	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			16.02460	9.596	20.13	0.0416	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			446.16800	908.757	20.04	0.9573	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			17.16800	9.857	20.04	0.0427	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			105.41380	257.440	16.57	0.3901	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			911.01380	584.040	16.57	0.6099	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			103.93010	254.345	16.58	0.3865	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			919.53010	590.945	16.58	0.6135	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			102.46750	251.286	16.60	0.3830	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			928.06750	597.886	16.60	0.6170	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,102.50480	785.376	16.80	0.6017	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			177.42840	348.254	16.82	0.3957	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,110.82840	792.354	16.82	0.6043	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			180.79850	354.320	16.78	0.4010	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,094.19850	778.420	16.78	0.5990	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			179.10480	351.276	16.80	0.3983	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												1,037,890.00	100	100
PULA / R	On	19/09/2016	Foreign Exchange Future			1.33820		1.30660			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35380		1.32130			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36830		1.33520			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			934.00000	618.000		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	19/09/2016	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			1,034.00000	718.000		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			1,134.00000	818.000		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			787.00000	462.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			887.00000	562.000		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			987.00000	662.000		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			848.00000	517.000		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			948.00000	617.000		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			1,048.00000	717.000		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			1.32500		1.31900			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.32760		1.32160			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.33030		1.32420			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			1.12560		1.13300			0.0000	0.00	0	13,321
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13030		1.13770			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13490		1.14230			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,321
Total QUANTO € / \$												0.00	0	13,321
RAIN	On	19/09/2016	Foreign Exchange Future			24,959.12000		23,856.38000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,432.55000		24,304.74000			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			10.48330		10.02970			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.66670		10.20390			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			1.11490	7.214	20.61	0.0326	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	19/09/2016	Foreign Exchange Option	11.62	Put			1,591.41490	1,143.914	20.61	0.9674	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.09050	7.063	20.67	0.0319	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,601.39050	1,153.763	20.67	0.9681	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.06680	6.917	20.74	0.0312	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,611.36680	1,163.617	20.74	0.9688	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			31.47180	98.974	18.23	0.1750	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,637.57180	1,242.274	18.23	0.8250	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			30.97910	97.751	18.25	0.1731	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,647.07910	1,251.051	18.25	0.8269	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			30.49500	96.544	18.27	0.1713	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,656.59500	1,259.844	18.27	0.8287	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.79220		4.58590			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.78250		4.57450			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			0.41620	4.107	20.08	0.0403	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			684.51620	481.907	20.08	0.9597	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.46900	4.581	19.83	0.0448	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			664.56900	462.381	19.83	0.9552	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.44170	4.337	19.96	0.0425	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			674.54170	472.137	19.96	0.9575	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			8.66690	29.445	15.84	0.1401	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			724.16690	536.945	15.84	0.8599	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			8.35390	28.460	15.87	0.1360	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			733.85390	545.960	15.87	0.8640	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			8.05300	27.430	15.89	0.1318	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			743.55300	554.930	15.89	0.8682	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			1.40430		1.34750			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.34190		1.28750			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.29030		1.23760			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / 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
Total Futures									6 951 466 616.40	454,701	1,014,937
Total Options									166 104 108.18	206,650	2,071,440
Grand Total:									7,117,570,724.58	661,351	3,086,377