



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Future	14.05600	14.05330			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future	14.05600	14.05330			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future	14.06430	14.06450			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future	14.06990	14.07000			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future	14.08090	14.08100			0.0000	1,344,979,406.20	95,518	406,406
\$ / R	On	22/09/2016	Foreign Exchange Future	14.08900	14.08920			0.0000	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Future	14.10260	14.10290			0.0000	0.00	0	500
\$ / R	On	28/09/2016	Foreign Exchange Future	14.10540	14.10560			0.0000	0.00	0	900
\$ / R	On	29/09/2016	Foreign Exchange Future	14.10810	14.10840			0.0000	0.00	0	22,740
\$ / R	On	30/09/2016	Foreign Exchange Future	14.11080	14.11110			0.0000	0.00	0	2,856
\$ / R	On	03/10/2016	Foreign Exchange Future	14.11900	14.11930			0.0000	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Future	14.12170	14.12200			0.0000	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Future	14.12440	14.12480			0.0000	338,985.60	24	56
\$ / R	On	10/10/2016	Foreign Exchange Future	14.13800	14.13850			0.0000	0.00	0	2,700
\$ / R	On	12/10/2016	Foreign Exchange Future	14.14350	14.14390			0.0000	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Future	14.14890	14.14940			0.0000	0.00	0	830
\$ / R	On	19/10/2016	Foreign Exchange Future	14.16240	14.16300			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future	14.18140	14.18210			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future	14.18410	14.18480			0.0000	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Future	14.21390	14.21470			0.0000	0.00	0	14
\$ / R	On	10/11/2016	Foreign Exchange Future	14.22200	14.22290			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	17/11/2016	Foreign Exchange Future			14.24090		14.24200			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.27050		14.27190			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.31140		14.31320			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.31420		14.31600			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.32820		14.33000			0.0000	1,838,236,419.00	128,295	172,900
\$ / R	On	13/01/2017	Foreign Exchange Future			14.39820		14.40020			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.43190		14.43390			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.56360		14.56580			0.0000	32,331,192.00	2,220	82,950
\$ / R	On	12/04/2017	Foreign Exchange Future			14.64790		14.65010			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.68440		14.68660			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.83930		14.84190			0.0000	59,357.20	4	149,681
\$ / R	On	12/07/2017	Foreign Exchange Future			14.90490		14.90790			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.10470		15.11130			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.44220		15.44640			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.77980		15.78160			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.11730		16.11670			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>3,215,945,360.00</b>	<b>226,061</b>	<b>848,803</b>
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.11170	0.000	77.27	0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,246.81170	3,244.000	77.27	1.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			292.38860	283.085	26.93	0.9213	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			19.08860	7.085	26.93	0.0787	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.38790	0.225	100.00	0.0008	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,747.08790	3,744.225	100.00	0.9992	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			562.26770	561.057	31.06	0.9614	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			8.96770	5.057	31.06	0.0386	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			2.57750	1.159	36.95	0.0091	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			949.27750	945.159	36.95	0.9909	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.05240	0.045	62.25	0.0003	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,446.75240	2,444.045	62.25	0.9997	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			4.85440	6.460	26.07	0.0351	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			890.35440	892.160	26.07	0.9649	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.12810	0.269	69.60	0.0008	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,645.62810	4,645.969	69.60	0.9992	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			786.66700	784.470	20.30	0.9721	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			6.66700	4.570	20.30	0.0279	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			776.91110	774.631	20.19	0.9711	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			6.91110	4.731	20.19	0.0289	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			767.16440	764.799	20.09	0.9701	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			7.16440	4.899	20.09	0.0299	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,086.51500	1,085.030	21.67	0.9799	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			5.51500	4.130	21.67	0.0201	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			849.84150	847.719	18.94	0.9648	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			8.84150	6.819	18.94	0.0352	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			800.85060	798.551	18.38	0.9601	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,619.29000	3,619.297	39.25	0.9993	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	19.55	Call		0.00850	0.003	42.81	0.0000	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,469.00850	5,469.103	42.81	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		0.60370	0.580	34.61	0.0023	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,779.60370	2,779.680	34.61	0.9977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,919.51770	2,919.578	35.41	0.9981	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		0.33500	0.249	38.15	0.0009	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,419.33500	3,419.348	38.15	0.9991	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		0.81710	0.770	33.22	0.0031	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,559.81710	2,559.870	33.22	0.9969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		0.29000	0.197	39.25	0.0007	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,579.79410	2,579.849	33.35	0.9970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		0.75050	0.711	33.60	0.0028	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,619.75050	2,619.811	33.60	0.9972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1.24780	1.148	31.45	0.0046	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,280.24780	2,280.248	31.45	0.9954	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		0.51770	0.478	35.41	0.0019	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		2,310.18990	2,310.198	31.64	0.9956	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		0.98920	0.921	32.40	0.0037	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,429.98920	2,430.021	32.40	0.9963	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		2.29940	2.063	29.18	0.0085	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,921.29940	1,921.163	29.18	0.9915	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		0.79410	0.749	33.35	0.0030	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,951.17870	1,951.058	29.37	0.9920	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		1.44330	1.319	30.88	0.0053	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		2,190.44330	2,190.419	30.88	0.9947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		4.97730	4.377	26.65	0.0180	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,523.97730	1,523.477	26.65	0.9820	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		1.18990	1.098	31.64	0.0044	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,623.06540	1,622.689	27.28	0.9852	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		2.97920	2.651	28.29	0.0109	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,781.97920	1,781.750	28.29	0.9891	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		12.39020	10.456	24.15	0.0423	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,131.39020	1,129.556	24.15	0.9577	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		2.17870	1.958	29.37	0.0080	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,228.75880	1,227.421	24.77	0.9661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		6.13150	5.375	26.02	0.0221	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,425.13150	1,424.475	26.02	0.9779	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		37.02680	31.174	21.54	0.1177	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		716.02680	710.274	21.54	0.8823	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		4.06540	3.589	27.28	0.0148	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		798.31620	793.467	21.98	0.9057	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		20.18630	16.816	22.91	0.0666	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		939.18630	935.916	22.91	0.9334	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		53.85740	47.170	21.08	0.1675	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		592.85740	586.270	21.08	0.8325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		9.75880	8.321	24.77	0.0339	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		662.51850	656.390	21.34	0.8627	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		41.24340	35.138	21.40	0.1304	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		680.24340	674.238	21.40	0.8696	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		121.84080	114.355	20.03	0.3420	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		340.84080	333.454	20.03	0.6580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		29.31620	24.367	21.98	0.0943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		492.71110	485.585	20.69	0.7773	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		56.77890	49.988	21.01	0.1759	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		575.77890	569.088	21.01	0.8241	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		379.31460	372.953	18.34	0.7473	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		78.31460	72.053	18.34	0.2527	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		43.51850	37.290	21.34	0.1373	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		162.57430	155.746	19.05	0.4270	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		154.77920	147.558	19.70	0.4138	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		273.77920	266.658	19.70	0.5862	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		551.20370	546.778	17.63	0.8839	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		30.20370	25.878	17.63	0.1161	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		73.71110	66.485	20.69	0.2227	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		52.40450	46.901	18.02	0.1840	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		438.01270	432.237	18.09	0.8031	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		57.01270	51.337	18.09	0.1969	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		791.07050	788.734	18.26	0.9590	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		10.07050	7.834	18.26	0.0410	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		243.57430	236.646	19.05	0.5730	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		9.85060	7.651	18.38	0.0399	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		781.29660	778.921	18.15	0.9580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		10.29660	8.021	18.15	0.0420	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		603.21730	599.428	17.44	0.9112	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		22.21730	18.528	17.44	0.0888	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		453.40450	447.801	18.02	0.8160	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call		185.13490	178.174	20.06	0.4315	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put		295.93490	289.174	20.06	0.5685	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		90.90610	84.688	21.43	0.2152	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		678.00610	672.088	21.43	0.7848	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		1.73690	1.986	41.83	0.0046	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,306.13690	4,306.586	41.83	0.9954	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,306.02960	2,305.740	25.13	0.9986	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		0.42960	0.340	25.13	0.0014	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		659.62670	656.458	18.37	0.8456	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		54.02670	51.058	18.37	0.1544	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		1.89110	2.148	40.96	0.0050	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,146.29110	4,146.748	40.96	0.9950	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		558.01480	553.740	18.69	0.7758	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		89.61480	85.640	18.69	0.2242	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		36.07600	31.078	23.01	0.0851	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,224.97600	1,220.278	23.01	0.9149	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	30/09/2016	Foreign Exchange Option	14.50	Call			151.05850	144.410	20.92	0.3114	8,664,618.00	60,000	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			539.95850	533.610	20.92	0.6886	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			110.04950	103.918	21.47	0.2278	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			750.74950	744.918	21.47	0.7722	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			139.83300	133.364	20.98	0.2801	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			630.53300	624.364	20.98	0.7199	0.00	0	18,400
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			148.53140	142.032	20.99	0.2895	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			626.53140	620.332	20.99	0.7105	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			137.46830	131.058	21.15	0.2711	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			665.46830	659.358	21.15	0.7289	0.00	0	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			653.47050	649.082	18.40	0.7956	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			88.67050	84.682	18.40	0.2044	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			176.91130	170.196	20.75	0.3103	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			648.41130	642.196	20.75	0.6897	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			188.58860	181.773	20.79	0.3185	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			654.68860	648.273	20.79	0.6815	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			47.35870	42.100	23.44	0.0888	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,587.95870	1,583.200	23.44	0.9112	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			231.66880	224.569	20.53	0.3510	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			648.66880	642.169	20.53	0.6490	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			1.01130	1.588	27.99	0.0037	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,588.91130	4,590.188	27.99	0.9963	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.87370	1.387	27.99	0.0032	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,668.77370	4,669.987	27.99	0.9968	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,386.13970	2,385.163	21.80	0.9904	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			4.03970	3.763	21.80	0.0096	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			808.75550	804.116	18.15	0.7804	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			126.65550	122.716	18.15	0.2196	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			159.94950	152.945	21.58	0.2387	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,035.14950	1,028.845	21.58	0.7613	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			47.12450	41.812	23.76	0.0771	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,002.32450	1,997.712	23.76	0.9229	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,009.61530	1,006.263	17.94	0.8552	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			74.81530	72.163	17.94	0.1448	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			385.08890	377.733	19.53	0.4888	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			450.28890	443.633	19.53	0.5112	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			178.74650	171.684	21.35	0.2628	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			953.94650	947.584	21.35	0.7372	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			55.18490	49.622	23.85	0.0818	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,200.48490	2,195.722	23.85	0.9182	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			223.55090	215.041	21.00	0.2928	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			958.85090	951.141	21.00	0.7072	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			58.55550	52.828	23.74	0.0865	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,143.85550	2,138.928	23.74	0.9135	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			814.09610	807.584	18.35	0.7325	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			191.19610	185.584	18.35	0.2675	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	10/11/2016	Foreign Exchange Option	14.25	Call			457.47550	448.623	19.45	0.5066	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			484.57550	476.623	19.45	0.4934	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			40.24590	36.033	25.13	0.0559	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,888.24590	2,885.133	25.13	0.9441	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,097.37920	1,091.921	18.08	0.8251	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			115.37920	111.021	18.08	0.1749	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			149.25930	141.288	22.37	0.1909	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,507.25930	1,500.388	22.37	0.8091	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			967.28040	959.063	18.23	0.7535	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			195.38040	188.563	18.23	0.2465	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			10.37440	7.963	28.10	0.0126	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,138.47440	5,137.463	28.10	0.9874	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,483.92190	2,481.221	20.13	0.9793	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.02190	10.721	20.13	0.0207	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			560.26180	550.439	19.65	0.5041	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			617.06180	609.039	19.65	0.4959	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,734.70590	1,729.730	18.21	0.9139	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			58.70590	55.530	18.21	0.0861	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,725.59850	1,720.600	18.20	0.9128	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			59.59850	56.400	18.20	0.0872	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,716.50290	1,711.483	18.18	0.9116	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			60.50290	57.283	18.18	0.0884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,438.47640	1,432.669	17.96	0.8571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			108.47640	104.469	17.96	0.1429	1,731,052.99	16,570	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,263.71730	1,256.796	18.09	0.8121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			153.71730	148.596	18.09	0.1879	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,210.56460	1,203.275	18.13	0.7965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			170.56460	165.075	18.13	0.2035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,203.07100	1,195.731	18.14	0.7942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			173.07100	167.531	18.14	0.2058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,195.60510	1,188.213	18.14	0.7919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			175.60510	170.013	18.14	0.2081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,173.36000	1,165.810	18.16	0.7850	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			183.36000	177.610	18.16	0.2150	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,165.99760	1,158.392	18.17	0.7826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			185.99760	180.192	18.17	0.2174	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,060.57550	1,052.383	18.34	0.7454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			230.57550	224.183	18.34	0.2546	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			931.34520	922.609	18.62	0.6924	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			301.34520	294.410	18.62	0.3076	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			900.88230	892.034	18.69	0.6789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			320.88230	313.835	18.69	0.3211	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			888.90380	880.015	18.72	0.6734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			328.90380	321.815	18.72	0.3266	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			759.63050	750.380	19.04	0.6101	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			429.63050	422.180	19.04	0.3899	0.00	0	88,390

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		718.27750	708.955	19.16	0.5881	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		468.27750	460.755	19.16	0.4119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		713.23550	703.909	19.17	0.5853	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		473.23550	465.709	19.17	0.4147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		708.22500	698.889	19.18	0.5826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		478.22500	470.689	19.18	0.4174	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		698.28620	688.939	19.21	0.5771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		488.28620	480.739	19.21	0.4229	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		669.15040	659.775	19.30	0.5607	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		519.15040	511.575	19.30	0.4393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		659.66160	650.281	19.33	0.5552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		529.66160	522.081	19.33	0.4448	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		645.63810	636.250	19.37	0.5471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		545.63810	538.050	19.37	0.4529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		636.42910	627.037	19.40	0.5417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		556.42910	548.837	19.40	0.4583	0.00	0	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		613.87820	604.489	19.47	0.5282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		583.87820	576.289	19.47	0.4718	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		596.32200	586.943	19.52	0.5175	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		606.32200	598.743	19.52	0.4825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		551.63010	542.359	19.73	0.4887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		671.63010	664.159	19.73	0.5113	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		532.41060	523.205	19.82	0.4759	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		702.41060	695.005	19.82	0.5241	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		485.33280	476.335	20.07	0.4435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		785.33280	778.135	20.07	0.5565	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		475.04310	466.096	20.13	0.4362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		805.04310	797.896	20.13	0.5638	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		461.64530	452.777	20.20	0.4266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		831.64530	824.577	20.20	0.5734	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		429.72650	421.064	20.39	0.4033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		899.72650	892.864	20.39	0.5967	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		411.98150	403.388	20.52	0.3898	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		941.98150	935.188	20.52	0.6102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		397.76290	389.234	20.62	0.3788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		977.76290	971.034	20.62	0.6212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		378.69740	370.263	20.76	0.3639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,028.69740	1,022.063	20.76	0.6361	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		373.42390	365.018	20.81	0.3597	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,043.42390	1,036.819	20.81	0.6403	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		324.69950	316.618	21.22	0.3200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,194.69950	1,188.418	21.22	0.6800	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		322.44680	314.381	21.24	0.3181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,202.44680	1,196.181	21.24	0.6819	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		282.63640	274.924	21.63	0.2842	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,352.63640	1,346.724	21.63	0.7158	0.00	0	31,590

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	15.48	Call			267.48200	259.927	21.80	0.2710	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,417.48200	1,411.727	21.80	0.7290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			263.82750	256.312	21.84	0.2678	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,433.82750	1,428.112	21.84	0.7322	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			250.89830	243.510	21.96	0.2565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,490.89830	1,485.310	21.96	0.7435	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			231.89510	224.712	22.15	0.2397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,581.89510	1,576.512	22.15	0.7603	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			212.86990	205.920	22.36	0.2225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,682.86990	1,677.720	22.36	0.7775	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			211.35970	204.432	22.38	0.2211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,691.35970	1,686.231	22.38	0.7789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			205.43330	198.583	22.44	0.2156	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,725.43330	1,720.383	22.44	0.7844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			203.97880	197.150	22.46	0.2143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,733.97880	1,728.950	22.46	0.7857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			184.73700	178.186	22.70	0.1963	0.00	0	26,123
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,854.73700	1,849.986	22.70	0.8037	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			160.54950	154.401	23.05	0.1732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,030.54950	2,026.201	23.05	0.8268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			148.72950	142.799	23.24	0.1616	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,128.72950	2,124.599	23.24	0.8384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			139.76500	134.012	23.39	0.1528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,209.76500	2,205.812	23.39	0.8472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			133.20270	127.586	23.51	0.1462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,273.20270	2,269.386	23.51	0.8538	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			127.84890	122.348	23.62	0.1408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,327.84890	2,324.148	23.62	0.8592	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			126.11820	120.656	23.65	0.1391	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,346.11820	2,342.456	23.65	0.8609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			114.70480	109.508	23.89	0.1274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,474.70480	2,471.308	23.89	0.8726	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			109.43660	104.367	24.02	0.1220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,539.43660	2,536.167	24.02	0.8780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			108.70570	103.655	24.03	0.1212	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,548.70570	2,545.455	24.03	0.8788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			104.43760	99.496	24.14	0.1168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,604.43760	2,601.296	24.14	0.8832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			99.20920	94.397	24.29	0.1113	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,679.20920	2,676.197	24.29	0.8887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			97.29970	92.508	24.40	0.1090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,717.29970	2,714.308	24.40	0.8910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			96.83140	92.045	24.43	0.1085	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,726.83140	2,723.845	24.43	0.8915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			94.99220	90.226	24.54	0.1063	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,764.99220	2,762.026	24.54	0.8937	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	17.39	Call		79.57710	75.016	25.64	0.0879	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,139.57710	3,136.816	25.64	0.9121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		75.94280	71.439	25.95	0.0836	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,245.94280	3,243.238	25.95	0.9164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		75.62620	71.127	25.98	0.0832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,255.62620	3,252.927	25.98	0.9168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		71.12490	66.702	26.41	0.0777	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,401.12490	3,398.502	26.41	0.9223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		70.27770	65.871	26.49	0.0767	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,430.27770	3,427.670	26.49	0.9233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		69.44860	65.056	26.57	0.0757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,459.44860	3,456.856	26.57	0.9243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		62.45270	58.197	27.37	0.0672	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,732.45270	3,729.997	27.37	0.9328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		61.77710	57.535	27.45	0.0664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,761.77710	3,759.335	27.45	0.9336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		61.11350	56.886	27.54	0.0656	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,791.11350	3,788.685	27.54	0.9344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		60.24980	56.040	27.65	0.0646	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,830.24980	3,827.840	27.65	0.9354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		59.82620	55.625	27.71	0.0640	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,849.82620	3,847.425	27.71	0.9360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		52.64920	48.687	28.35	0.0560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,132.64920	4,130.487	28.35	0.9440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		50.94620	47.074	28.35	0.0544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,170.94620	4,168.873	28.35	0.9456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		35.28310	32.298	28.35	0.0392	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,595.28310	4,594.098	28.35	0.9608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		32.68800	29.864	28.35	0.0366	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,682.68800	4,681.664	28.35	0.9634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		32.13600	29.347	28.35	0.0361	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,702.13600	4,701.147	28.35	0.9639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		28.26390	25.726	28.35	0.0321	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,848.26390	4,847.526	28.35	0.9679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		25.92920	23.548	28.35	0.0297	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,945.92920	4,945.348	28.35	0.9703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		17.48620	15.717	28.35	0.0207	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,387.48620	5,387.517	28.35	0.9793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		16.72740	15.018	28.35	0.0199	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,436.72740	5,436.818	28.35	0.9801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		15.85790	14.217	28.35	0.0190	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,495.85790	5,496.017	28.35	0.9810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		13.99180	12.503	28.35	0.0169	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,633.99180	5,634.303	28.35	0.9831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		12.44650	11.087	28.35	0.0152	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,762.44650	5,762.887	28.35	0.9848	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	20.16	Call			11.57730	10.293	28.35	0.0142	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,841.57730	5,842.093	28.35	0.9858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			10.19310	9.031	28.35	0.0126	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,980.19310	5,980.832	28.35	0.9874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			9.64920	8.537	28.35	0.0120	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,039.64920	6,040.337	28.35	0.9880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			6.42550	5.623	28.35	0.0082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,476.42550	6,477.423	28.35	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			5.85200	5.108	28.35	0.0075	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,575.85200	6,576.908	28.35	0.9925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			5.32760	4.638	28.35	0.0069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,675.32760	6,676.438	28.35	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			4.24640	3.674	28.35	0.0056	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,914.24640	6,915.474	28.35	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			4.01090	3.465	28.35	0.0053	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,974.01090	6,975.265	28.35	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.75020	0.619	28.35	0.0011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,680.75020	8,682.418	28.35	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,877.89730	1,873.695	18.13	0.9286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			47.89730	45.495	18.13	0.0714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,794.48210	1,790.158	17.98	0.9195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			54.48210	51.958	17.98	0.0805	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01210	0.009	28.35	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,610.01210	12,611.809	28.35	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,546.56940	2,543.356	19.34	0.9739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.56940	15.156	19.34	0.0261	0.00	0	250
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			885.71630	878.431	18.80	0.6330	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			435.51630	430.231	18.80	0.3670	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			225.41430	219.049	22.67	0.2126	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,995.21430	1,990.849	22.67	0.7874	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			301.09740	294.491	22.11	0.2629	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,757.19740	1,752.591	22.11	0.7371	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			853.75860	847.041	18.96	0.6013	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			519.85860	515.141	18.96	0.3987	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,920.50350	4,917.589	27.10	0.9156	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			255.27150	249.499	23.28	0.1991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,689.47150	2,685.899	23.28	0.8009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			222.20420	216.449	23.71	0.1754	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,966.40420	2,962.849	23.71	0.8246	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			32.05440	29.847	27.10	0.0292	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,886.25440	6,886.247	27.10	0.9708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			155.86360	149.863	26.08	0.1209	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,030.06360	4,026.263	26.08	0.8791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			131.53540	125.679	27.10	0.1013	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,565.73540	4,562.079	27.10	0.8987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,413.54010	2,410.758	16.58	0.9396	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			47.74010	47.158	16.58	0.0604	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,743.47480	1,741.662	17.78	0.8305	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			177.67480	178.062	17.78	0.1695	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,221.54470	1,217.986	18.35	0.6926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			405.74470	404.386	18.35	0.3074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			587.87040	582.071	20.60	0.4091	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,252.07040	1,248.471	20.60	0.5909	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			551.88460	546.121	20.81	0.3886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,346.08460	1,342.521	20.81	0.6114	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,028.68740	1,024.133	18.84	0.6207	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			562.88740	560.533	18.84	0.3793	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			783.11620	777.343	19.67	0.5113	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			867.31620	863.743	19.67	0.4887	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			286.23910	280.489	22.94	0.2207	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,470.43910	2,466.889	22.94	0.7793	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			557.21480	551.441	20.78	0.3917	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,331.41480	1,327.841	20.78	0.6083	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			554.54450	548.774	20.79	0.3902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,338.74450	1,335.174	20.79	0.6098	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			156.27310	150.274	26.06	0.1212	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,020.47310	4,016.674	26.06	0.8788	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			469.56490	463.956	21.39	0.3394	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,603.76490	1,600.356	21.39	0.6606	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			460.83690	455.248	21.46	0.3340	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,635.03690	1,631.648	21.46	0.6660	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			106.30350	101.189	27.10	0.0844	0.00	0	3,200
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,216.28030	1,212.391	18.58	0.6600	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			516.18030	514.491	18.58	0.3400	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			318.29380	311.280	23.06	0.2251	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,688.19380	2,683.380	23.06	0.7749	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,181.99570	1,177.691	18.75	0.6358	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			595.39570	593.291	18.75	0.3642	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			399.14050	391.774	22.50	0.2674	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,382.54050	2,377.374	22.50	0.7326	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,016.32740	1,007.891	19.74	0.5270	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,064.42740	1,058.591	19.74	0.4730	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			808.27340	799.111	20.56	0.4408	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,466.37340	1,459.811	20.56	0.5592	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			805.28280	796.117	20.58	0.4395	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,473.38280	1,466.817	20.58	0.5605	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			802.30480	793.129	20.59	0.4382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,480.40480	1,473.829	20.59	0.5618	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			799.33930	790.155	20.60	0.4369	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,487.43930	1,480.855	20.60	0.5631	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			729.98020	720.630	20.96	0.4054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,668.08020	1,661.330	20.96	0.5946	0.00	0	3,155

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	16.26	Call			616.55860	607.055	21.65	0.3512	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,034.65860	2,027.755	21.65	0.6488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			523.08870	513.055	22.26	0.3045	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,411.18870	2,403.755	22.26	0.6955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			337.53040	326.085	24.23	0.2022	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,645.63040	3,636.785	24.23	0.7978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,303.50750	1,298.011	18.82	0.6313	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			691.60750	688.711	18.82	0.3687	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			302.32130	290.157	25.14	0.1793	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,110.42130	4,100.857	25.14	0.8207	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			224.92490	213.181	26.33	0.1348	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,093.02490	5,083.881	26.33	0.8652	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,078.32960	2,077.958	17.66	0.8228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			236.42960	238.658	17.66	0.1772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,364.04900	1,359.098	18.65	0.6511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			632.14900	629.798	18.65	0.3489	0.00	0	2,850
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,535.54160	1,529.269	18.54	0.6822	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			577.64160	574.368	18.54	0.3178	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			393.22110	384.010	23.74	0.2263	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,465.32110	3,459.110	23.74	0.7737	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			632.95930	618.120	22.70	0.3107	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,901.65930	2,893.420	22.70	0.6893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			631.27750	616.423	22.71	0.3099	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,909.97750	2,901.723	22.71	0.6901	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,569.55410	2,571.606	17.32	0.8536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			208.25410	216.906	17.32	0.1464	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,890.86120	1,884.215	18.42	0.7245	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			529.56120	529.515	18.42	0.2755	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			634.64720	619.823	22.69	0.3114	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,893.34720	2,885.123	22.69	0.6886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			910.72680	897.552	22.57	0.3763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,754.32680	2,745.352	22.57	0.6237	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			908.60130	895.410	22.58	0.3756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,762.20130	2,753.210	22.58	0.6244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			906.48910	893.281	22.59	0.3748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,770.08910	2,761.081	22.59	0.6252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,248.88620	1,237.600	21.20	0.4888	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,802.48620	1,795.400	21.20	0.5112	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,133.47980	1,121.916	22.67	0.4103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,841.87980	2,832.116	22.67	0.5897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,131.14620	1,119.573	22.68	0.4096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,849.54620	2,839.773	22.68	0.5904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,128.81150	1,117.235	22.69	0.4088	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,857.21150	2,847.435	22.69	0.5912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,350.19400	1,339.930	22.75	0.4369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,943.49400	2,932.630	22.75	0.5631	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	13.64	Call			3,082.05880	3,085.940	19.57	0.7794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			605.35880	608.640	19.57	0.2206	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,355.20960	1,344.976	22.74	0.4382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,928.50960	2,917.676	22.74	0.5618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,352.69870	1,342.450	22.75	0.4376	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,935.99870	2,925.150	22.75	0.5624	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,395,670.99</b>	<b>76,570</b>	<b>2,106,979</b>
<b>Total \$ / R</b>												<b>3,226,341,030.99</b>	<b>302,631</b>	<b>2,955,782</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.08090		14.08100			0.0000	1,013,824.80	72	391
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.32820		14.33000			0.0000	6,304,408.00	440	335
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.56360		14.56580			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.83930		14.84190			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>7,318,232.80</b>	<b>512</b>	<b>782</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			2,069.15690	1,723.109	22.85	0.0682	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			92,969.15690	92,633.109	22.85	0.9318	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			2,018.62880	1,681.628	22.91	0.0666	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			93,918.62880	93,591.628	22.91	0.9334	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			1,969.38590	1,641.267	22.97	0.0651	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			94,869.38590	94,551.267	22.97	0.9349	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			37,598.07080	36,769.952	20.79	0.3618	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			103,598.07080	102,949.952	20.79	0.6382	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			37,331.20550	36,505.263	20.81	0.3597	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			104,331.20550	103,685.263	20.81	0.6403	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			37,065.96320	36,242.497	20.83	0.3576	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			105,065.96320	104,422.497	20.83	0.6424	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			268,947.14790	268,589.925	23.28	0.8009	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			25,411.82250	24,834.223	23.30	0.1983	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			269,831.82250	269,474.223	23.30	0.8017	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			25,643.38740	25,065.962	23.27	0.1999	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			268,063.38740	267,705.962	23.27	0.8001	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			25,527.14790	24,949.925	23.28	0.1991	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			59,354.66960	58,399.956	21.81	0.3398	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			212,164.66960	211,469.956	21.81	0.6602	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			59,144.08080	58,187.641	21.82	0.3387	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			212,954.08080	212,257.641	21.82	0.6613	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			58,934.38340	57,976.707	21.83	0.3377	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			213,744.38340	213,046.707	21.83	0.6623	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>7,318,232.80</b>	<b>512</b>	<b>782</b>
£ / R	On	08/09/2016	Foreign Exchange Future			18.77720		18.86770			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			18.81180		18.90660			0.0000	16,742,502.00	890	47,775

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 Future			18.87250		18.96810			0.0000	0.00	0	112
£ / R	On	27/10/2016	Foreign Exchange Future			18.96630		19.06310			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			19.17850		19.27790			0.0000	10,375,568.50	541	20,236
£ / R	On	13/03/2017	Foreign Exchange Future			19.52920		19.63130			0.0000	39,058.40	2	3,586
£ / R	On	25/04/2017	Foreign Exchange Future			19.71200		19.81500			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			19.94300		20.04850			0.0000	0.00	0	12,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.84170		20.95540			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>27,157,128.90</b>	<b>1,433</b>	<b>84,348</b>
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,982.30000	7,072.800	39.31	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,382.32860	3,472.800	41.35	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.02860	0.000	41.27	0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,392.32860	3,482.800	41.27	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.02860	0.000	41.19	0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,402.32860	3,492.800	41.19	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00000	0.000	39.31	0.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			0.03930	0.000	49.70	0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,332.33930	2,422.800	49.70	1.0000	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.02860	0.000	41.35	0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			266.08510	206.856	18.22	0.4502	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			259.48510	295.056	18.22	0.5498	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			32.48660	19.365	19.26	0.0679	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			955.88660	1,037.565	19.26	0.9321	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			8.54150	5.775	23.04	0.0203	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,611.94150	1,703.975	23.04	0.9797	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			0.15370	0.128	32.96	0.0004	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,083.55370	4,178.328	32.96	0.9996	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			0.17350	0.240	38.66	0.0007	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,693.57350	4,788.440	38.66	0.9993	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			0.58350	0.283	27.18	0.0011	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,993.98350	3,088.483	27.18	0.9989	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			0.20410	0.080	28.73	0.0003	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,593.60410	3,688.280	28.73	0.9997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.04900	0.104	46.59	0.0003	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,393.44900	6,488.304	46.59	0.9997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			0.15400	0.129	33.06	0.0004	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,093.55400	4,188.329	33.06	0.9996	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			0.15430	0.131	33.15	0.0004	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,103.55430	4,198.330	33.15	0.9996	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			69.84060	75.758	18.41	0.1489	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			1,117.94060	1,028.258	18.41	0.8511	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			467.41900	416.657	18.94	0.4386	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			624.31900	670.357	18.94	0.5614	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			82.83050	72.480	21.21	0.0778	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,454.93050	3,543.980	21.21	0.9222	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			13.64680	14.459	28.42	0.0148	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	26.94	Put			7,675.74680	7,775.959	28.42	0.9852	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			84.07000	73.618	21.20	0.0788	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			376.64820	407.278	18.29	0.3193	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,795.41470	3,886.564	21.39	0.9389	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			50.95810	54.917	26.78	0.0506	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,233.05810	5,336.417	26.78	0.9494	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,245.88780	2,151.979	18.13	0.8889	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			97.98780	103.479	18.13	0.1111	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,244.54820	1,175.778	18.29	0.6807	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,436.17000	3,525.118	21.20	0.9212	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			83.44720	73.046	21.20	0.0783	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,445.54720	3,534.546	21.20	0.9217	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			203.37680	185.094	20.70	0.1721	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,335.47680	2,416.594	20.70	0.8279	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			63.31470	55.064	21.39	0.0611	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			186.80950	176.599	22.13	0.1233	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,315.50950	4,407.399	22.13	0.8767	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			188.27730	178.033	22.11	0.1242	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,296.97730	4,388.833	22.11	0.8758	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			187.54330	177.314	22.12	0.1237	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,306.24330	4,398.114	22.12	0.8763	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			266.19760	255.687	22.19	0.1528	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,431.19760	4,523.687	22.19	0.8472	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			3,991.50000	4,097.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,971.50000	4,077.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			3,981.50000	4,087.000		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			776.34200	758.358	22.30	0.2674	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			4,980.94200	5,076.658	22.30	0.7326	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			778.47300	760.454	22.27	0.2682	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			4,963.07300	5,058.754	22.27	0.7318	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			777.40610	759.405	22.28	0.2678	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			4,972.00610	5,067.705	22.28	0.7322	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>43,283</b>
<b>Total £ / R</b>												<b>27,157,128.90</b>	<b>1,433</b>	<b>127,631</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13850		0.13783			0.0000	0.00	0	18,294
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14153		0.14087			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14445		0.14378			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14791		0.14723			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15124		0.15058			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>23,254</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,782.80100	2,849.901	28.71	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00100	0.001	28.71	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,782.81900	1,849.909	20.96	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.01900	0.009	20.96	0.0001	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			788.94550	852.846	16.93	0.9812	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			6.14550	2.946	16.93	0.0188	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.59	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,912.70000	26,846.700	23.59	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.59	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,912.70000	27,846.700	23.59	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.59	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,912.70000	28,846.700	23.59	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			557.93100	571.002	19.50	0.4205	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,180.33100	1,126.401	19.50	0.5795	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			312.96320	317.572	20.43	0.2656	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,935.36320	1,872.972	20.43	0.7344	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			964.86790	992.173	18.46	0.6189	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			587.26790	547.573	18.46	0.3811	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			924.84660	942.264	19.90	0.5032	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,202.24660	1,151.564	19.90	0.4968	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			606.69160	615.719	20.64	0.3670	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,884.09160	1,825.019	20.64	0.6330	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			393.88750	397.815	21.31	0.2594	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,671.28750	2,607.115	21.31	0.7406	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,293.88950	1,313.859	20.55	0.5571	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,236.18950	1,190.159	20.55	0.4429	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			924.01930	936.440	21.14	0.4383	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,866.31930	1,812.740	21.14	0.5617	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			655.71920	663.244	21.70	0.3369	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,598.01920	2,539.544	21.70	0.6631	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>23,254</b>
€ / R	On	19/09/2016	Foreign Exchange Future			15.83580		15.83180			0.0000	30,721,452.00	1,940	35,478
€ / R	On	30/09/2016	Foreign Exchange Future			15.87330		15.86980			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.09710		16.09590			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.17840		16.17790			0.0000	1,003,060.80	62	23,484
€ / R	On	13/03/2017	Foreign Exchange Future			16.50870		16.50910			0.0000	1,733,413.50	105	5,010
€ / R	On	19/06/2017	Foreign Exchange Future			16.90000		16.90090			0.0000	101,400.00	6	77,297
€ / R	On	18/09/2017	Foreign Exchange Future			17.27500		17.28160			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.70740		17.71600			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>33,559,326.30</b>	<b>2,113</b>	<b>141,803</b>
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			881.78680	882.965	17.53	0.9645	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			9.98680	7.165	17.53	0.0355	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			232.85880	223.194	18.35	0.5262	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			211.05880	197.394	18.35	0.4738	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			891.58110	892.803	17.63	0.9654	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			9.78110	7.003	17.63	0.0346	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			29.95810	24.594	21.01	0.0894	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			878.15810	868.794	21.01	0.9106	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			14.17930	11.473	22.63	0.0438	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,182.37930	1,175.673	22.63	0.9562	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			970.11860	971.657	18.40	0.9715	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			8.31860	5.857	18.40	0.0285	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			901.38090	902.645	17.72	0.9662	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			9.58090	6.845	17.72	0.0338	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			47.20010	40.796	20.94	0.1046	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,157.40010	1,147.496	20.94	0.8954	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			507.58900	496.777	18.50	0.4773	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			651.68900	639.677	18.50	0.5227	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,194.56500	1,185.057	19.67	0.6655	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			390.91280	381.773	19.49	0.3558	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,113.01280	1,103.373	19.49	0.6442	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			20.88380	24.378	24.51	0.0311	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,642.98380	4,645.978	24.51	0.9689	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			6.96200	8.888	24.72	0.0125	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			362.46500	353.457	19.67	0.3345	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,729.06200	5,730.488	24.72	0.9875	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			550.88150	541.037	18.72	0.4653	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			772.98150	762.637	18.72	0.5347	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			514.65420	504.895	18.87	0.4419	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			836.75420	826.495	18.87	0.5581	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			367.44960	358.428	19.63	0.3383	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,179.54960	1,170.028	19.63	0.6617	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			364.95040	355.932	19.65	0.3364	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,187.05040	1,177.532	19.65	0.6636	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,503.85830	2,493.495	21.26	0.7701	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			321.49920	310.748	21.27	0.2289	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,512.39920	2,502.048	21.27	0.7711	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			320.05110	309.309	21.29	0.2280	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,520.95110	2,510.609	21.29	0.7720	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			322.95830	312.195	21.26	0.2299	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			515.39220	507.696	21.33	0.2820	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,794.49220	2,787.696	21.33	0.7180	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			513.73590	506.050	21.35	0.2812	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,802.83590	2,796.050	21.35	0.7188	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			512.08110	504.410	21.36	0.2804	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,811.18110	2,804.410	21.36	0.7196	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			722.09790	716.998	21.31	0.3274	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,920.49790	2,921.998	21.31	0.6726	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	18/09/2017	Foreign Exchange Option	19.46	Call			725.89020	720.745	21.29	0.3288	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,904.29020	2,905.745	21.29	0.6712	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			723.99090	718.871	21.30	0.3281	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,912.39090	2,913.871	21.30	0.6719	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,456.08030	1,453.531	20.11	0.5118	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,790.08030	1,796.131	20.11	0.4882	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,452.52510	1,450.008	20.12	0.5108	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,796.52510	1,802.608	20.12	0.4892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,448.98760	1,446.493	20.13	0.5099	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,802.98760	1,809.093	20.13	0.4901	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>46,372</b>
<b>Total € / R</b>												<b>33,559,326.30</b>	<b>2,113</b>	<b>188,175</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			10.80650		10.80740			0.0000	1,707,427.00	158	10,379
AUS / R	On	19/12/2016	Foreign Exchange Future			10.97120		10.97360			0.0000	109,712.00	10	1,735
AUS / R	On	13/03/2017	Foreign Exchange Future			11.12990		11.13300			0.0000	0.00	0	3,405
AUS / R	On	19/06/2017	Foreign Exchange Future			11.31680		11.32020			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.49750		11.50460			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.73310		11.73920			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>1,817,139.00</b>	<b>168</b>	<b>15,519</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			621.99150	619.988	16.97	0.9728	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			4.59150	3.488	16.97	0.0272	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			612.19950	610.141	16.86	0.9716	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			4.79950	3.641	16.86	0.0284	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			602.41760	600.301	16.74	0.9703	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			5.01760	3.801	16.74	0.0297	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			207.75140	200.395	14.19	0.3466	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			513.63270	503.884	14.18	0.6627	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			200.03270	192.684	14.18	0.3373	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			507.46850	497.714	14.18	0.6580	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			203.86850	196.515	14.18	0.3420	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			501.35140	491.595	14.19	0.6534	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,028.26980	1,027.748	16.00	0.7110	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			219.29130	215.680	16.02	0.2868	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,036.29130	1,035.780	16.02	0.7132	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			217.33460	213.730	16.04	0.2846	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,044.33460	1,043.830	16.04	0.7154	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			221.26980	217.648	16.00	0.2890	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			365.55200	359.765	16.11	0.3558	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,095.35200	1,092.965	16.11	0.6442	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			363.14070	357.368	16.13	0.3538	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,102.94070	1,100.568	16.13	0.6462	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			360.74700	354.992	16.15	0.3519	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,110.54700	1,108.192	16.15	0.6481	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 Option	12.17	Put			1,161.35650	1,159.284	16.24	0.6035	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			493.27430	484.116	16.26	0.3947	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,168.67430	1,166.616	16.26	0.6053	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			490.60380	481.460	16.27	0.3930	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,176.00380	1,173.960	16.27	0.6070	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			495.95650	486.784	16.24	0.3965	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			806.85680	794.779	16.28	0.5098	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			947.65680	941.679	16.28	0.4902	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			814.54200	802.457	16.26	0.5134	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			935.34200	929.357	16.26	0.4866	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			810.69040	798.609	16.27	0.5116	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			941.49040	935.509	16.27	0.4884	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>1,817,139.00</b>	<b>168</b>	<b>15,519</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.91450		10.96770			0.0000	0.00	0	4,340
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.11180		11.16680			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.29960		11.35540			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.52030		11.57660			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,340</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.73550	0.534	25.54	0.0035	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,413.03550	1,466.034	25.54	0.9965	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.71500	0.517	25.61	0.0034	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,423.01500	1,476.017	25.61	0.9966	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.69520	0.500	25.67	0.0033	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,432.99520	1,486.000	25.67	0.9967	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			70.97890	62.189	18.34	0.1214	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,414.17890	1,460.389	18.34	0.8786	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			70.09170	61.388	18.35	0.1200	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,423.29170	1,469.588	18.35	0.8800	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			69.21470	60.596	18.37	0.1186	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,432.41470	1,478.796	18.37	0.8814	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			159.47770	147.220	17.97	0.1942	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,534.07770	1,577.620	17.97	0.8058	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			158.16440	145.989	17.98	0.1928	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,542.76440	1,586.389	17.98	0.8072	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			156.86290	144.770	18.00	0.1913	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,551.46290	1,595.170	18.00	0.8087	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			587.33010	557.821	16.05	0.4776	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			740.73010	767.521	16.05	0.5224	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			583.60470	554.213	16.07	0.4753	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			747.00470	773.913	16.07	0.5247	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			579.90260	550.629	16.08	0.4730	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			753.30260	780.329	16.08	0.5270	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
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>4,340</b>
CF CANDCOn	19/12/2016	Foreign Exchange Future			502.68280		436.00000				0.0000	10,053,656,000.00	20,000	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>10,053,656,000.00</b>	<b>20,000</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>10,053,656,000.00</b>	<b>20,000</b>	<b>20,000</b>
CHF / R	On 19/09/2016	Foreign Exchange Future			14.53520		14.48860				0.0000	8,343,204.80	574	1,858
CHF / R	On 19/12/2016	Foreign Exchange Future			14.86860		14.82410				0.0000	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Future			15.19090		15.14540				0.0000	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Future			15.57180		15.52610				0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>8,343,204.80</b>	<b>574</b>	<b>1,858</b>
CHF / R	On 19/09/2016	Foreign Exchange Option	16.60	Call			1.56250	1.337	28.61	0.0056	0.00	0.00	0	0
CHF / R	On 19/09/2016	Foreign Exchange Option	16.60	Put			2,112.96250	2,066.137	28.61	0.9944	0.00	0.00	0	0
CHF / R	On 19/09/2016	Foreign Exchange Option	16.61	Call			1.53730	1.313	28.67	0.0055	0.00	0.00	0	0
CHF / R	On 19/09/2016	Foreign Exchange Option	16.61	Put			2,122.93730	2,076.113	28.67	0.9945	0.00	0.00	0	0
CHF / R	On 19/09/2016	Foreign Exchange Option	16.62	Call			1.51270	1.289	28.73	0.0054	0.00	0.00	0	0
CHF / R	On 19/09/2016	Foreign Exchange Option	16.62	Put			2,132.91270	2,086.089	28.73	0.9946	0.00	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.68	Call			150.46900	156.902	21.95	0.1768	0.00	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.68	Put			2,006.36900	1,968.302	21.95	0.8232	0.00	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.69	Call			149.30160	155.675	21.96	0.1756	0.00	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.69	Put			2,015.20160	1,977.075	21.96	0.8244	0.00	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.70	Call			148.14540	154.458	21.97	0.1744	0.00	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.70	Put			2,024.04540	1,985.858	21.97	0.8256	0.00	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.07	Call			317.39080	329.707	21.78	0.2514	0.00	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.07	Put			2,241.99080	2,208.807	21.78	0.7486	0.00	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.05	Call			320.50000	332.914	21.75	0.2534	0.00	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.05	Put			2,225.10000	2,192.014	21.75	0.7466	0.00	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.06	Call			318.94120	331.305	21.76	0.2524	0.00	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.06	Put			2,233.54120	2,200.405	21.76	0.7476	0.00	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.87	Call			931.06750	950.335	19.75	0.4914	0.00	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.87	Put			1,274.96750	1,248.535	19.75	0.5086	0.00	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.88	Call			927.57950	946.799	19.76	0.4900	0.00	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.88	Put			1,281.47950	1,254.999	19.76	0.5100	0.00	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.89	Call			924.11070	943.278	19.77	0.4887	0.00	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.89	Put			1,288.01070	1,261.478	19.77	0.5113	0.00	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>8,343,204.80</b>	<b>574</b>	<b>1,858</b>
CNH / R	On 19/09/2016	Foreign Exchange Future			2.10990		2.10780				0.0000	0.00	0	0
CNH / R	On 19/12/2016	Foreign Exchange Future			2.13600		2.13560				0.0000	0.00	0	0
CNH / R	On 13/03/2017	Foreign Exchange Future			2.16150		2.16170				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
CNH / R	On	19/06/2017	Foreign Exchange Future			2.19150		2.19150			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1.12690	0.906	30.10	0.0027	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,523.12690	3,501.906	30.10	0.9973	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1.02520	0.815	30.51	0.0024	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,623.02520	3,601.815	30.51	0.9976	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1.24220	1.010	29.70	0.0030	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,423.24220	3,402.010	29.70	0.9970	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			114.76610	106.354	19.69	0.1041	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,258.76610	3,246.354	19.69	0.8959	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			107.85570	99.590	19.78	0.0982	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,351.85570	3,339.590	19.78	0.9018	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			101.37490	93.263	19.86	0.0926	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,445.37490	3,433.263	19.86	0.9074	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			271.06910	261.638	19.13	0.1747	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,454.06910	3,446.638	19.13	0.8253	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			260.08380	250.792	19.20	0.1684	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,543.08380	3,535.792	19.20	0.8316	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			249.57910	240.432	19.28	0.1623	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,632.57910	3,625.432	19.28	0.8377	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,685.99440	1,671.463	18.15	0.5225	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,164.61230	1,150.023	18.20	0.4668	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,749.61230	1,735.023	18.20	0.5332	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,129.26230	1,114.633	18.26	0.4562	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,814.26230	1,799.633	18.26	0.5438	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,200.99440	1,186.463	18.15	0.4775	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.13000		2.12920			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			728.90920	717.854	16.60	0.5395	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			636.90920	617.854	16.60	0.4605	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			683.71860	672.495	16.70	0.5158	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			691.71860	672.495	16.70	0.4842	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			776.48340	765.656	16.49	0.5635	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			584.48340	565.656	16.49	0.4365	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.12810		2.12840			0.0000	425,620.00	200	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Future			2.17500		2.17580			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.21950		2.22020			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>425,620.00</b>	<b>200</b>	<b>0</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			3.84730	3.175	26.89	0.0092	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,619.84730	2,622.175	26.89	0.9908	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			3.30800	2.645	27.13	0.0078	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,719.30800	2,721.645	27.13	0.9922	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			2.85060	2.206	27.37	0.0065	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,818.85060	2,821.206	27.37	0.9935	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,147.45310	3,152.701	18.81	0.8967	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			97.65410	96.224	18.91	0.0974	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,239.65410	3,246.224	18.91	0.9026	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			113.82080	109.632	18.72	0.1095	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,055.82080	3,059.632	18.72	0.8905	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			105.45310	102.701	18.81	0.1033	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			898.29120	850.748	16.28	0.4614	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,296.29120	1,255.748	16.28	0.5386	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			861.74570	814.709	16.36	0.4469	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,359.74570	1,319.709	16.36	0.5531	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			826.55300	780.084	16.43	0.4326	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,424.55300	1,385.085	16.43	0.5674	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>425,620.00</b>	<b>200</b>	<b>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.81590		1.81580			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.84950		1.84970			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.88120		1.88140			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.91770		1.91800			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1.11470	1.174	31.58	0.0037	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,043.11470	3,042.174	31.58	0.9963	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			0.98960	1.050	32.07	0.0033	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,142.98960	3,142.050	32.07	0.9967	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			0.88180	0.942	32.56	0.0030	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,242.88180	3,241.942	32.56	0.9970	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			174.99630	165.778	23.25	0.1483	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,877.99630	2,870.778	23.25	0.8517	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			165.96070	156.968	23.38	0.1412	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,968.96070	2,961.968	23.38	0.8588	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			157.44240	148.675	23.52	0.1345	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,060.44240	3,053.675	23.52	0.8655	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			395.59390	387.581	22.50	0.2359	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
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,981.59390	2,975.581	22.50	0.7641	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			381.52000	373.593	22.62	0.2284	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,067.52000	3,061.593	22.62	0.7716	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			368.02550	360.182	22.73	0.2212	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,154.02550	3,148.182	22.73	0.7788	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,159.93870	1,149.168	19.78	0.4851	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,579.93870	1,572.168	19.78	0.5149	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,126.27550	1,115.450	19.89	0.4740	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,646.27550	1,638.450	19.89	0.5260	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,093.69860	1,082.832	20.00	0.4631	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,713.69860	1,705.832	20.00	0.5369	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.13870		0.13880			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13880		0.13850			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13900		0.13780			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13900		0.13730			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.49230		10.42490			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.63820		10.57070			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.78140		10.71400			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.95120		10.88330			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			966.33070	1,033.292	23.34	0.9932	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			1.43070	0.992	23.34	0.0068	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			956.37810	1,023.318	23.20	0.9930	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			1.47810	1.018	23.20	0.0070	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			946.42730	1,013.346	23.06	0.9928	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			1.52730	1.045	23.06	0.0072	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			248.52010	262.615	15.75	0.4232	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			527.82010	474.415	15.75	0.5768	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			245.33050	259.237	15.78	0.4191	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			534.63050	481.037	15.78	0.5809	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			242.17600	255.896	15.80	0.4149	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			541.47600	487.696	15.80	0.5851	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			336.57160	349.867	15.91	0.4181	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			732.57160	678.467	15.91	0.5819	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			342.76960	356.424	15.88	0.4241	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			718.76960	665.024	15.88	0.5759	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			339.65860	353.129	15.89	0.4211	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			725.65860	671.729	15.89	0.5789	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			600.97680	625.432	16.32	0.5265	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			677.67680	634.232	16.32	0.4735	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			609.02450	634.016	16.30	0.5315	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			665.72450	622.816	16.30	0.4685	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			604.98820	629.619	16.31	0.5290	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			671.68820	628.419	16.31	0.4710	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
PULA / R	On	19/09/2016	Foreign Exchange Future			1.33020		1.31680			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.34550		1.33200			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.35990		1.34620			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.37590		1.36190			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			832.00000	698.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			932.00000	798.000		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			1,032.00000	898.000		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			680.00000	545.000		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			780.00000	645.000		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			880.00000	745.000		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			738.00000	601.000		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			838.00000	701.000		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			938.00000	801.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			181.00000	41.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			281.00000	141.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			381.00000	241.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/09/2016	Foreign Exchange Future			1.33600		1.34270			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
QUANTO £On	19/12/2016	Foreign Exchange Future			1.33850		1.34530			0.0000	0.00	0	0
QUANTO £On	13/03/2017	Foreign Exchange Future			1.34100		1.34780			0.0000	0.00	0	0
QUANTO £On	19/06/2017	Foreign Exchange Future			1.34390		1.35080			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	19/09/2016	Foreign Exchange Future			1.12460		1.12430			0.0000	0.00	0	13,286
QUANTO €On	19/12/2016	Foreign Exchange Future			1.12910		1.12900			0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future			1.13360		1.13340			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.13890		1.13870			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>13,286</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>13,286</b>
RAIN	On 19/09/2016	Foreign Exchange Future			24,706.61000		24,694.06000			0.0000	0.00	0	0
RAIN	On 19/12/2016	Foreign Exchange Future			25,162.01000		25,157.85000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 19/09/2016	Foreign Exchange Future			10.46450		10.45220			0.0000	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			10.65090		10.63790			0.0000	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Future			10.82860		10.81520			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Call			1.54640	1.568	24.61	0.0100	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			1,169.34640	1,157.068	24.61	0.9900	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			1.49670	1.511	24.67	0.0097	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			1,179.29670	1,167.011	24.67	0.9903	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			1.44870	1.457	24.74	0.0094	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			1,189.24870	1,176.957	24.74	0.9906	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			86.37670	83.146	18.50	0.1581	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,258.47670	1,242.246	18.50	0.8419	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			85.25790	82.027	18.52	0.1563	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,267.35790	1,251.127	18.52	0.8437	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			84.15360	80.923	18.53	0.1545	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,276.25360	1,260.023	18.53	0.8455	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			433.16760	430.835	16.30	0.4727	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			607.96760	592.235	16.30	0.5273	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			429.48720	427.137	16.32	0.4697	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			614.28720	598.537	16.32	0.5303	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			425.83920	423.465	16.34	0.4667	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			620.63920	604.865	16.34	0.5333	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
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Future			4.78980		4.79710			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.78370		4.79160			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.78100		4.78970			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			0.94290	1.024	23.82	0.0142	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			473.84290	481.224	23.82	0.9858	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			1.04900	1.153	23.39	0.0161	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			453.94900	461.353	23.39	0.9839	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.99400	1.086	23.60	0.0151	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			463.89400	471.286	23.60	0.9849	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			28.48220	26.287	16.28	0.1313	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			526.88220	532.587	16.28	0.8687	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			27.49710	25.351	16.31	0.1273	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			535.89710	541.651	16.31	0.8727	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			26.49160	24.470	16.35	0.1234	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			544.89160	550.770	16.35	0.8766	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			171.86940	166.218	14.78	0.4593	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			242.16940	245.218	14.78	0.5407	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			167.97830	162.431	14.80	0.4518	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			248.27830	251.432	14.80	0.5482	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			164.16250	158.717	14.83	0.4443	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			254.46250	257.717	14.83	0.5557	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.38110		1.40430			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.32980		1.35100			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.28620		1.30510			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.24610		1.26450			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>13 348 222 011.80</b>	<b>251,061</b>	<b>1,155,794</b>
<b>Total Options</b>												<b>10 395 670.99</b>	<b>76,570</b>	<b>2,196,634</b>
<b>Grand Total:</b>												<b>13,358,617,682.79</b>	<b>327,631</b>	<b>3,352,428</b>