



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/03/2016 Foreign Exchange Future			15.51310		15.25280			0.0000	3,896,952,772.40	251,204	0
\$ / R On 15/03/2016 Foreign Exchange Future			15.52280		15.25280			0.0000	776,140.00	50	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.52280		15.25280			0.0000	0.00	0	0
\$ / R On 17/03/2016 Foreign Exchange Future			15.52290		15.25540			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			15.52530		15.25790			0.0000	0.00	0	0
\$ / R On 22/03/2016 Foreign Exchange Future			15.53520		15.26810			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.53770		15.27070			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.55570		15.28880			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.56190		15.29480			0.0000	0.00	0	485
\$ / R On 04/04/2016 Foreign Exchange Future			15.57430		15.30690			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.57740		15.30990			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.58050		15.31300			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.58360		15.31600			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.59600		15.32810			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.60530		15.33710			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.60840		15.34010			0.0000	1,857,399.60	119	2,967
\$ / R On 18/04/2016 Foreign Exchange Future			15.61770		15.34890			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.62370		15.35480			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.63880		15.36950			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			15.64180		15.37240			0.0000	0.00	0	180
\$ / R On 28/04/2016 Foreign Exchange Future			15.64780		15.37830			0.0000	0.00	0	106

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2016	Foreign Exchange Future			15.65080		15.38120			0.0000	0.00	0	800
\$ / R	On	04/05/2016	Foreign Exchange Future			15.66580		15.39590			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.68380		15.41350			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.69280		15.42230			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.70180		15.43110			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.70480		15.43410			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.71080		15.44000			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.71380		15.44300			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.72280		15.45190			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.73480		15.46380			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.74680		15.47560			0.0000	2,960,398.40	188	526
\$ / R	On	06/06/2016	Foreign Exchange Future			15.76470		15.49350			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.77070		15.49940			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.77370		15.50240			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.78570		15.51420			0.0000	2,071,983,624.90	131,257	878,209
\$ / R	On	24/06/2016	Foreign Exchange Future			15.81900		15.54720			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.83130		15.55920			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.91670		15.64320			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.91970		15.64620			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.96550		15.69130			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.97770		15.70330			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.98380		15.70930			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.01130		15.73630			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.04480		15.76930			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.05100		15.77530			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.05400		15.77830			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.06620		15.79030			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.07230		15.79630			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.08480		15.80870			0.0000	34,887,931.20	2,169	159,617
\$ / R	On	28/09/2016	Foreign Exchange Future			16.11300		15.83660			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.20080		15.92350			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.30430		16.02580			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.35450		16.07540			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.37020		16.09090			0.0000	152,897,668.00	9,340	40,503
\$ / R	On	13/03/2017	Foreign Exchange Future			16.64110		16.35170			0.0000	0.00	0	2,826
\$ / R	On	19/06/2017	Foreign Exchange Future			16.87600		16.59150			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			17.09170		16.81300			0.0000	0.00	0	0
Total \$ / R Future												6,162,315,934.50	394,327	1,094,328
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,202.80000	4,463.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00010	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,897.20010	7,636.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,747.20000	134,486.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			0.02840	0.000	22.00	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	14/03/2016	Foreign Exchange Option	18.24	Put			2,987.22840	2,726.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.16930	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,977.36930	4,716.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.00230	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,797.20230	6,536.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			0.03090	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,927.23090	1,666.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			0.02880	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			2,157.22880	1,896.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			0.02780	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			2,397.22780	2,136.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			0.03750	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,597.23750	1,336.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			0.03610	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,647.23610	1,386.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			0.03380	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,747.23380	1,486.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			0.17670	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,247.37670	986.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			0.13640	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			1,297.33640	1,036.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			0.04980	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,497.24980	1,236.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			0.59790	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			1,017.79790	756.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			0.41080	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,087.61080	826.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			0.22940	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			1,197.42940	936.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			1.42490	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			858.62490	596.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1.14570	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			898.34570	636.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			0.87300	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			948.07300	686.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			3.80100	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			651.00100	386.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			2.69540	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			739.89540	476.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			2.59820	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			749.79820	486.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			7.10910	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			504.30910	236.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			6.51450	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			523.71450	256.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			4.64840	0.000	22.00	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	14/03/2016	Foreign Exchange Option	15.85	Put		601.84840	336.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		14.89890	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		352.09890	76.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		14.19680	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		361.39680	86.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call		8.88960	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put		456.08960	186.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		18.11640	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		315.31640	36.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		17.24600	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		324.44600	46.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		16.42130	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		333.62130	56.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call		28.47710	53.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put		235.67710	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call		23.24790	13.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put		270.44790	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		20.00440	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		297.20440	16.900	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		83.96160	263.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		81.16160	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		75.84930	243.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		93.04930	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		29.97060	63.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		227.17060	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call		164.73540	383.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put		41.93540	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		142.46350	353.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		49.66350	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		114.79140	313.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		61.99140	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		246.39070	483.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		23.59070	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		237.80110	473.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		25.00110	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call		172.41920	393.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put		39.61920	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		281.49010	523.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		18.69010	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		272.61190	513.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		19.81190	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		263.80010	503.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		21.00010	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		507.46400	763.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		4.66400	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		459.00430	713.100	22.00	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			6.20430	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			363.86040	613.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			11.06040	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			753.98190	1,013.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1.18190	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			664.71520	923.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1.91520	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			556.31720	813.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			3.51720	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			993.17330	1,253.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			0.37330	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			943.27020	1,203.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			0.47020	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			783.81680	1,043.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			1.01680	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,152.98410	1,413.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			0.18410	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,053.08480	1,313.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			0.28480	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,043.09780	1,303.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			0.29780	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,312.89490	1,573.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			0.09490	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,302.89880	1,563.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			0.09880	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,252.92110	1,513.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.12110	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,622.81570	1,883.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			0.01570	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,502.84540	1,763.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			0.04540	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,492.84720	1,753.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			0.04720	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,992.80040	2,253.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			0.00040	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,752.80460	2,013.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			0.00460	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,702.80750	1,963.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			0.00750	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,302.80000	2,563.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,152.80010	2,413.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.00010	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,052.80020	2,313.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.00020	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,702.80000	2,963.100	22.00	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,512.80000	2,773.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,452.80000	2,713.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,192.80000	3,453.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,142.80000	3,403.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		2,992.80000	3,253.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,252.80000	3,513.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,212.80000	3,473.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,202.80000	3,463.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		3,422.80000	3,683.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		3,342.80000	3,603.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		3,302.80000	3,563.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		3,702.80000	3,963.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		3,652.80000	3,913.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		3,452.80000	3,713.100	22.00	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.00000	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		14.48050	12.082	26.91	0.1142	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put		551.68050	279.282	26.91	0.8858	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		1,912.90120	2,182.800	36.99	1.0000	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		0.10120	0.000	36.99	0.0000	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		637.35020	894.270	34.94	0.9894	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		14.55020	1.470	34.94	0.0106	0.00	0	0
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call		30.79010	59.138	25.13	0.2749	0.00	0	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put		515.39010	276.238	25.13	0.7251	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Call		189.01150	337.147	25.53	0.7526	0.00	0	4,000
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Put		181.11150	61.847	25.53	0.2474	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call		49.77900	88.806	24.19	0.3431	0.00	0	2,500
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put		481.87900	253.506	24.19	0.6569	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Call		132.85610	227.940	21.14	0.5596	0.00	0	2,500
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put		334.75610	162.740	21.14	0.4404	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		1,603.00490	1,868.780	31.46	0.9956	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		2.30490	1.080	31.46	0.0044	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		397.79740	601.704	21.28	0.8709	0.00	0	19,744

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			97.09740	34.004	21.28	0.1291	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Call			129.57640	217.627	20.92	0.5282	0.00	0	5,000
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put			368.87640	189.927	20.92	0.4718	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			67.25020	105.740	20.35	0.2738	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			738.45020	510.040	20.35	0.7262	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,488.83180	3,755.734	37.47	0.9999	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.03180	0.034	37.47	0.0001	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,791.68830	2,056.868	26.92	0.9957	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			2.88830	1.168	26.92	0.0043	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			278.77140	419.255	18.91	0.7044	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			239.97140	113.555	18.91	0.2956	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			12.37810	20.668	21.87	0.0655	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,447.57810	1,188.768	21.87	0.9345	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	39.79	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,883.10000	100,615.700	39.79	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			20.50680	29.327	21.40	0.0806	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,500.60680	1,241.927	21.40	0.9194	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			121.21320	178.380	19.64	0.3587	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			681.31320	470.980	19.64	0.6413	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			95.19410	139.018	20.04	0.2903	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			822.19410	598.518	20.04	0.7097	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			72.05760	104.875	20.46	0.2271	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			986.05760	751.275	20.46	0.7729	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			129.52630	183.493	19.59	0.3368	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			781.42630	567.493	19.59	0.6632	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			296.47210	409.454	18.69	0.5742	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			429.37210	274.154	18.69	0.4258	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			172.80890	238.791	19.48	0.3893	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			722.70890	520.391	19.48	0.6107	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			33.74650	46.969	21.84	0.0971	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,774.84650	1,519.269	21.84	0.9029	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,397.30310	1,654.770	18.04	0.9785	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			18.40310	7.070	18.04	0.0215	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			340.00450	462.599	18.52	0.5990	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			411.10450	264.899	18.52	0.4010	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			66.68900	90.365	21.10	0.1668	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,421.88900	1,176.665	21.10	0.8332	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			71.76120	95.971	21.17	0.1661	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,512.26120	1,267.171	21.17	0.8339	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			298.18090	394.686	18.84	0.5057	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			585.78090	412.886	18.84	0.4943	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			141.74720	189.950	20.14	0.2902	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,059.34720	838.150	20.14	0.7098	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			86.96870	116.273	20.95	0.1933	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,404.56870	1,164.473	20.95	0.8067	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,572.92650	3,842.072	26.08	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	26/04/2016	Foreign Exchange Option	11.80	Put			0.52650	0.272	26.08	0.0007	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,883.39560	2,148.414	20.44	0.9836	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			10.99560	6.614	20.44	0.0164	0.00	0	150
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			270.66040	357.515	19.10	0.4634	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			672.36040	489.715	19.10	0.5366	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			166.18430	220.411	20.04	0.3173	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,014.98430	799.611	20.04	0.6827	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			111.35310	145.885	20.84	0.2171	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,415.45310	1,180.085	20.84	0.7829	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,217.04040	1,449.964	17.96	0.9126	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			83.54040	46.164	17.96	0.0874	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			428.49450	550.381	18.64	0.5746	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			524.99450	376.581	18.64	0.4254	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			286.62900	367.032	19.43	0.4243	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			844.32900	654.232	19.43	0.5757	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			296.14100	376.570	19.34	0.4261	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			855.04100	664.770	19.34	0.5739	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			123.07440	156.105	21.18	0.2073	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,638.97440	1,401.305	21.18	0.7927	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			404.38350	507.628	18.85	0.5194	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			664.38350	496.828	18.85	0.4806	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			496.18380	623.231	18.67	0.5899	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			533.18380	389.431	18.67	0.4101	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			564.81930	703.365	18.47	0.6290	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			472.91930	340.565	18.47	0.3710	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			192.03010	237.694	20.64	0.2763	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,428.23010	1,202.894	20.64	0.7237	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,666.82280	3,936.831	24.37	0.9963	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.02280	2.031	24.37	0.0037	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,997.59550	2,257.426	19.79	0.9611	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			33.79550	22.626	19.79	0.0389	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			310.49090	385.567	19.62	0.4064	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			976.69090	780.767	19.62	0.5936	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			912.83870	1,100.017	18.02	0.7793	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			257.23870	173.217	18.02	0.2207	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,299.05780	3,569.139	22.53	0.9924	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.55780	4.439	22.53	0.0076	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			593.50540	724.255	18.51	0.6070	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			550.00540	409.555	18.51	0.3930	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,105.68280	1,307.984	18.00	0.8229	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			206.28280	137.284	18.00	0.1771	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			471.83110	572.369	18.89	0.5157	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			752.43110	581.669	18.89	0.4843	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,243.30110	2,504.572	19.71	0.9663	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			30.90110	20.872	19.71	0.0337	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,233.77330	2,494.856	19.69	0.9658	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	09/06/2016	Foreign Exchange Option	13.30	Put		31.37330	21.156	19.69	0.0342	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,224.25270	2,485.143	19.66	0.9654	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		31.85270	21.443	19.66	0.0346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		293.30460	203.498	18.01	0.2344	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,437.68930	1,663.299	17.91	0.8904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		123.48930	77.599	17.91	0.1096	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,397.09930	1,619.991	17.92	0.8827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		132.89930	84.291	17.92	0.1173	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		865.44940	1,032.019	18.03	0.7298	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		351.24940	246.319	18.03	0.2702	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,029.32950	1,221.360	17.99	0.7904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		255.12950	175.660	17.99	0.2096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		1,022.44100	1,213.770	17.99	0.7882	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		258.24100	178.070	17.99	0.2118	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		420.07660	506.718	19.21	0.4631	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		905.87660	721.018	19.21	0.5369	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		907.60760	1,081.321	18.02	0.7468	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		323.40760	225.621	18.02	0.2532	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		883.34500	1,052.994	18.03	0.7371	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		339.14500	237.294	18.03	0.2629	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		370.29670	447.001	19.50	0.4214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		1,026.09670	831.301	19.50	0.5786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		452.24950	545.173	19.04	0.4887	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		838.04950	659.473	19.04	0.5113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		442.36440	533.369	19.09	0.4809	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		858.16440	677.669	19.09	0.5191	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		346.28300	418.110	19.65	0.4003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,092.08300	892.410	19.65	0.5997	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		404.81080	488.431	19.29	0.4506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		940.61080	752.731	19.29	0.5494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		390.07220	470.755	19.38	0.4383	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		975.87220	785.055	19.38	0.5617	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		279.81340	336.653	20.15	0.3373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,315.61340	1,100.953	20.15	0.6627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		362.11970	437.168	19.55	0.4143	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		1,047.91970	851.468	19.55	0.5857	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		354.11700	427.539	19.60	0.4072	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,069.91700	871.839	19.60	0.5928	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		231.44930	277.722	20.62	0.2880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,527.24930	1,302.022	20.62	0.7120	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		290.25170	349.507	20.06	0.3476	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,276.05170	1,063.807	20.06	0.6524	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		283.94240	341.739	20.11	0.3414	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,299.74240	1,086.039	20.11	0.6586	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		209.10740	250.553	20.87	0.2641	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,644.90740	1,414.853	20.87	0.7359	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	13/06/2016	Foreign Exchange Option	16.63	Call			263.90900	317.161	20.29	0.3214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,379.70900	1,161.461	20.29	0.6786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			260.07910	312.512	20.32	0.3175	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,395.87910	1,176.812	20.32	0.6825	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			193.10750	231.151	21.07	0.2466	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,738.90750	1,505.451	21.07	0.7534	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			213.69590	256.132	20.82	0.2691	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,619.49590	1,390.432	20.82	0.7309	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			212.15550	254.259	20.84	0.2674	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,627.95550	1,398.559	20.84	0.7326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			96.96660	115.953	22.66	0.1349	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,582.76660	2,330.253	22.66	0.8651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			201.69210	241.530	20.96	0.2560	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,687.49210	1,455.830	20.96	0.7440	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			194.55380	232.847	21.06	0.2482	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,730.35380	1,497.147	21.06	0.7518	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			63.71360	75.564	23.63	0.0915	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,149.51360	2,889.864	23.63	0.9085	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			188.83470	226.137	21.13	0.2420	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,764.63470	1,530.437	21.13	0.7580	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			112.78940	135.219	22.32	0.1547	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,388.58940	2,139.519	22.32	0.8453	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			52.39940	57.901	24.31	0.0713	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,538.19940	3,272.201	24.31	0.9287	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			92.24320	110.206	22.77	0.1289	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,648.04320	2,394.506	22.77	0.8711	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			85.92640	102.523	22.94	0.1208	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,741.72640	2,486.823	22.94	0.8792	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,360.07900	3,630.368	22.13	0.9922	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.87900	4.669	22.13	0.0078	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,622.01700	2,887.478	20.03	0.9803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			17.81700	11.778	20.03	0.0197	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,534.80360	2,799.283	19.89	0.9775	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			20.60360	13.583	19.89	0.0225	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,247.12320	2,507.291	19.39	0.9655	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			32.92320	21.591	19.39	0.0345	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,030.60130	2,286.119	19.01	0.9527	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			46.40130	30.419	19.01	0.0473	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,342.43640	2,604.239	19.56	0.9700	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			28.23640	18.539	19.56	0.0300	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,256.62560	2,516.966	19.41	0.9660	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			32.42560	21.267	19.41	0.0340	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,202.33330	1,410.369	17.96	0.8395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			188.13330	124.669	17.96	0.1605	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,237.62750	2,497.620	19.37	0.9650	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			33.42750	21.920	19.37	0.0350	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	13/06/2016	Foreign Exchange Option	13.50	Call			2,058.60530	2,314.807	19.06	0.9546	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			44.40530	29.107	19.06	0.0454	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			957.50460	1,139.198	18.01	0.7656	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			303.14230	360.859	20.34	0.3384	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,395.94230	1,181.859	20.34	0.6616	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			824.37290	978.176	18.33	0.6847	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			447.17290	329.176	18.33	0.3153	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			320.96680	381.120	20.27	0.3481	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,381.76680	1,169.820	20.27	0.6519	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			243.90630	288.976	21.02	0.2766	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,724.70630	1,497.676	21.02	0.7234	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,764.33990	4,035.542	22.53	0.9934	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.13990	4.241	22.53	0.0066	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,113.06850	2,367.236	18.72	0.9484	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			53.86850	35.936	18.72	0.0516	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			426.92270	499.194	20.23	0.3891	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,383.72270	1,182.494	20.23	0.6109	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			175.45300	206.093	22.71	0.1837	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,722.25300	2,479.393	22.71	0.8163	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,216.63420	2,468.022	18.17	0.9391	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			70.43420	48.322	18.17	0.0609	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			322.12790	375.246	21.13	0.3065	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,805.92790	1,585.546	21.13	0.6935	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			269.01010	315.652	21.68	0.2643	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,072.81010	1,845.952	21.68	0.7357	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,853.67880	4,126.237	21.41	0.9910	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.47880	6.537	21.41	0.0090	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			861.90230	998.694	18.77	0.6161	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			690.60230	553.194	18.77	0.3839	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,009.94660	3,279.157	17.82	0.9803	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			18.64660	13.657	17.82	0.0197	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			495.04280	573.855	20.22	0.4091	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,401.74280	1,206.155	20.22	0.5909	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			749.86610	867.998	19.15	0.5536	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			880.56610	724.198	19.15	0.4464	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			340.88080	394.636	21.50	0.2981	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,021.58080	1,800.836	21.50	0.7019	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			316.99770	366.891	21.95	0.2724	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,280.69770	2,055.591	21.95	0.7276	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			283.59250	328.350	22.25	0.2478	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,477.29250	2,247.050	22.25	0.7522	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,945.87660	4,219.730	20.36	0.9892	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.57660	8.430	20.36	0.0108	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,317.95840	2,567.655	17.48	0.9346	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			81.65840	56.355	17.48	0.0654	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			340.05690	392.324	21.93	0.2798	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	06/09/2016	Foreign Exchange Option	17.74	Put			2,310.75690	2,087.524	21.93	0.7202	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			330.74600	381.600	22.01	0.2733	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,361.44600	2,136.800	22.01	0.7267	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,354.70390	2,601.681	17.11	0.9348	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			85.40390	56.881	17.11	0.0652	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,184.57190	2,423.344	17.31	0.9154	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			115.27190	78.544	17.31	0.0846	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			423.65080	484.854	21.25	0.3334	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,948.35080	1,733.854	21.25	0.6666	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,126.14260	2,360.973	17.38	0.9061	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			130.84260	89.973	17.38	0.0939	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,365.86580	2,612.075	17.09	0.9341	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			87.56580	58.075	17.09	0.0659	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			339.84450	391.254	22.02	0.2767	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,361.54450	2,137.254	22.02	0.7233	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,297.09300	1,477.651	18.25	0.7330	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			456.79300	361.451	18.25	0.2670	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			235.49010	271.063	23.19	0.1989	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,155.19010	2,914.863	23.19	0.8011	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,571.70720	2,821.243	16.57	0.9526	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			65.40720	38.943	16.57	0.0474	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,562.79750	2,811.992	16.58	0.9518	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			66.49750	39.692	16.58	0.0482	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,553.90280	2,802.753	16.59	0.9511	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			67.60280	40.453	16.59	0.0489	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			720.65550	823.784	19.68	0.4960	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,181.95550	1,008.984	19.68	0.5040	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			552.37210	630.648	20.52	0.4033	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,603.67210	1,405.849	20.52	0.5967	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,568.32780	2,815.650	16.50	0.9509	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			69.62780	40.850	16.50	0.0491	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,621.46400	1,824.291	18.07	0.8058	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			312.76400	239.491	18.07	0.1942	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			189.20040	209.328	24.43	0.1534	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,930.50040	3,674.528	24.43	0.8466	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			691.50830	790.778	19.81	0.4810	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,242.80830	1,065.978	19.81	0.5190	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			645.61830	738.733	20.02	0.4566	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,346.91830	1,163.933	20.02	0.5434	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,577.20630	2,824.877	16.49	0.9517	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			68.50630	40.077	16.49	0.0483	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			418.46440	478.302	21.52	0.3202	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,109.76440	1,893.502	21.52	0.6798	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			382.92420	439.845	21.83	0.2979	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,274.22420	2,055.045	21.83	0.7021	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,630.75860	2,880.470	16.41	0.9561	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			62.05860	35.670	16.41	0.0439	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,586.09820	2,834.115	16.48	0.9525	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			67.39820	39.315	16.48	0.0475	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			327.10990	371.759	22.52	0.2521	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,740.50990	2,508.760	22.52	0.7479	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			305.94870	348.160	22.73	0.2381	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,879.34870	2,645.160	22.73	0.7619	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,044.08770	4,323.473	19.48	0.9875	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			7.48770	10.473	19.48	0.0125	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,442.17260	2,673.862	16.69	0.9333	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			105.57260	60.861	16.69	0.0667	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,541.18290	2,777.730	16.91	0.9246	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			117.68290	76.930	16.91	0.0754	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			326.56050	370.971	23.03	0.2353	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,173.06050	2,940.171	23.03	0.7647	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			317.23480	360.403	23.13	0.2294	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,243.73480	3,009.603	23.13	0.7706	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,140.71560	4,415.174	19.37	0.9845	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.21560	14.374	19.37	0.0155	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,247.13150	4,521.672	18.93	0.9825	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			21.33150	17.372	18.93	0.0175	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,661.43010	2,895.849	16.93	0.9184	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			135.63010	91.549	16.93	0.0816	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			332.96180	371.919	23.63	0.2195	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,707.16180	3,467.619	23.63	0.7805	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,486.92090	3,751.733	17.24	0.9638	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			51.52090	37.233	17.24	0.0362	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,477.38880	3,742.036	17.22	0.9635	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			51.98880	37.536	17.22	0.0365	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,467.86190	3,732.342	17.20	0.9632	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			52.46190	37.842	17.20	0.0368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,859.43760	3,096.723	16.51	0.9309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			118.53760	76.523	16.51	0.0691	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,895.60380	2,094.258	18.32	0.7825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			434.70380	354.058	18.32	0.2175	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,901.73290	3,140.905	16.44	0.9351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			99.24530	62.072	16.31	0.0585	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,439.47350	5,205.672	26.48	0.8459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			114.91080	141.123	26.48	0.0882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,034.01080	6,780.923	26.48	0.9118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,312.63820	4,588.134	18.48	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			21.73820	17.934	18.48	0.0177	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,970.14530	3,212.272	16.31	0.9415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,078.84990	4,847.632	26.39	0.8267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			259.36530	309.221	26.48	0.1690	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,168.46530	4,939.021	26.48	0.8310	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,910.23450	3,149.780	16.42	0.9359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			109.33450	69.580	16.42	0.0641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			230.37350	275.872	26.48	0.1541	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,532.89240	4,283.886	25.30	0.8052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			320.14980	350.069	25.41	0.1924	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,589.24980	4,339.869	25.41	0.8076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			21.07450	27.414	26.48	0.0211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,870.17450	10,597.214	26.48	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			269.74990	317.832	26.39	0.1733	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,205.93160	3,959.337	24.66	0.7904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			337.90240	369.668	24.90	0.2039	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,327.00240	4,079.468	24.90	0.7961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			235.92150	282.266	26.48	0.1570	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,385.02150	5,152.066	26.48	0.8430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			323.79240	354.086	25.30	0.1948	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,974.45340	3,729.828	24.21	0.7786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			361.49980	395.760	24.30	0.2190	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,020.59980	3,775.560	24.30	0.7810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			280.51380	323.306	26.21	0.1765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,989.61380	4,753.106	26.21	0.8235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			346.83160	379.537	24.66	0.2096	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,337.48070	3,107.475	23.10	0.7374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			413.31090	456.990	23.29	0.2524	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,472.41090	3,236.790	23.29	0.7476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			332.63040	363.843	25.04	0.2005	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,401.73040	4,153.643	25.04	0.7995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			365.35340	400.028	24.21	0.2214	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,864.28750	2,644.589	22.40	0.6955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			441.47490	493.633	22.96	0.2705	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,240.57490	3,013.433	22.96	0.7295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			356.97600	390.756	24.41	0.2161	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,076.07600	3,830.556	24.41	0.7839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			428.38070	477.675	23.10	0.2626	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,244.15470	2,040.518	21.44	0.6251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			571.70020	638.999	21.91	0.3387	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,540.80020	2,328.799	21.91	0.6613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			403.77090	443.849	23.41	0.2458	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,562.87090	3,323.649	23.41	0.7542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			505.18750	564.789	22.40	0.3045	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,552.08800	1,375.585	20.25	0.5176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			861.94950	961.956	20.33	0.4735	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,601.04950	1,421.756	20.33	0.5265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			430.46180	480.526	23.07	0.2640	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,319.56180	3,090.326	23.07	0.7360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			645.05470	720.718	21.44	0.3749	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,356.59390	1,191.198	19.91	0.4791	0.00	0	1,365

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			956.82500	1,068.613	19.98	0.5127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,395.92500	1,228.413	19.98	0.4873	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			511.54770	571.888	22.35	0.3078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,830.64770	2,611.688	22.35	0.6922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			882.98800	985.785	20.25	0.4824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,065.92440	918.655	19.37	0.4131	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,076.46140	1,200.672	19.59	0.5583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,185.56140	1,030.472	19.59	0.4417	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			684.82020	764.646	21.21	0.3938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,103.92020	1,904.446	21.21	0.6062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			977.49390	1,091.398	19.91	0.5209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			794.54830	667.146	18.80	0.3394	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,351.05510	1,500.052	18.88	0.6502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			830.15510	699.852	18.88	0.3498	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			904.60810	1,010.247	20.17	0.4915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,503.70810	1,330.047	20.17	0.5085	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,156.82440	1,288.855	19.37	0.5869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			651.19100	540.409	18.53	0.2953	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,536.62320	1,704.331	18.54	0.7033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			655.72320	544.131	18.54	0.2967	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,002.20630	1,118.627	19.82	0.5304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,311.30630	1,148.427	19.82	0.4696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,385.44830	1,537.346	18.80	0.6606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			530.69450	439.281	18.43	0.2547	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,667.51660	1,852.678	18.45	0.7356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			556.61660	462.478	18.45	0.2644	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,243.58780	1,383.320	19.14	0.6161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			952.68780	813.120	19.14	0.3839	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,542.09100	1,710.609	18.53	0.7047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			143.89070	96.033	16.74	0.0826	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,985.16100	2,188.691	18.28	0.7990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			394.26100	318.491	18.28	0.2010	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,435.98530	1,592.083	18.68	0.6755	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			745.08530	621.883	18.68	0.3245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,711.59450	1,899.481	18.43	0.7453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			110.83290	70.705	16.44	0.0649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,893.24340	3,132.042	16.45	0.9343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			112.34340	71.842	16.45	0.0657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,655.06510	1,839.452	18.46	0.7329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			564.16510	469.252	18.46	0.2671	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,734.79070	2,966.233	16.74	0.9174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,567.19250	1,722.111	18.93	0.6514	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			955.49250	821.011	18.93	0.3486	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			728.29190	805.976	22.08	0.3621	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,806.59190	2,594.876	22.08	0.6379	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,762.34220	1,938.673	18.71	0.6993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			770.64220	657.573	18.71	0.3007	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,585.98370	1,743.937	18.91	0.6564	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			934.28370	802.837	18.91	0.3436	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			386.32100	433.148	26.11	0.2010	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,454.62100	5,212.048	26.11	0.7990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,161.83680	1,282.399	20.12	0.5271	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,560.13680	1,391.299	20.12	0.4729	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,079.66760	1,192.726	20.40	0.4989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,727.96760	1,551.626	20.40	0.5011	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,767.94950	1,944.652	18.70	0.7005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			766.24950	653.552	18.70	0.2995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			628.79350	696.158	22.73	0.3190	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,277.09350	3,055.058	22.73	0.6810	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			572.38110	633.829	23.16	0.2936	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,600.68110	3,372.729	23.16	0.7064	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,836.31450	2,017.514	18.63	0.7154	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			714.61450	606.414	18.63	0.2846	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,773.56510	1,950.640	18.69	0.7018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			761.86510	649.541	18.69	0.2982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,023.19780	2,191.815	19.37	0.6901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			941.69780	825.815	19.37	0.3099	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,017.88480	2,186.154	19.38	0.6891	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			946.38480	830.154	19.38	0.3109	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,012.58440	2,180.512	19.39	0.6880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			951.08440	834.512	19.39	0.3120	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,541.11370	1,660.109	21.29	0.5276	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,098.11370	1,938.409	21.29	0.4724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,537.76350	1,656.539	21.29	0.5268	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,104.76350	1,944.839	21.29	0.4732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,534.42180	1,652.969	21.30	0.5260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,111.42180	1,951.269	21.30	0.4740	0.00	0	0
Total \$ / R Option												0.00	0	1,501,082
Total \$ / R												6,162,315,934.50	394,327	2,595,410
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.78570		15.51420			0.0000	331,499.70	21	999
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.08480		15.80870			0.0000	48,254.40	3	107
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.37020		16.09090			0.0000	0.00	0	3
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.64110		16.35170			0.0000	0.00	0	0
Total \$ / R MAXI Future												379,754.10	24	1,109
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			211,483.91720	237,233.487	19.16	0.9581	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,063.91720	2,663.487	19.16	0.0419	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			210,544.64680	236,273.361	19.14	0.9575	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,124.64680	2,703.361	19.14	0.0425	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			209,606.17360	235,313.703	19.13	0.9570	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 MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		4,186.17360	2,743.703	19.13	0.0430		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		47,852.32490	38,168.613	18.29	0.2738		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		129,108.35420	146,985.744	18.29	0.7245		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		48,238.35420	38,505.744	18.29	0.2755		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		128,530.17550	146,324.404	18.30	0.7228		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		48,660.17550	38,844.404	18.30	0.2772		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		129,722.32490	147,648.613	18.29	0.7262		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		166,555.06390	184,843.285	18.51	0.7338		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		56,465.06390	46,823.285	18.51	0.2662		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		165,942.12380	184,187.166	18.51	0.7324		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		56,852.12380	47,167.166	18.51	0.2676		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		165,330.79260	183,533.107	18.51	0.7311		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		57,240.79260	47,513.107	18.51	0.2689		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		172,796.75970	155,162.590	20.40	0.5011		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		107,652.16750	118,928.567	20.41	0.4977		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		173,482.16750	155,818.567	20.41	0.5023		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		108,282.40250	119,617.076	20.39	0.5000		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		172,112.40250	154,507.076	20.39	0.5000		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		107,966.75970	119,272.590	20.40	0.4989		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											379,754.10	24	1,109
£ / R	On 15/04/2016	Foreign Exchange Future			22.36580	21.99230			0.0000		0.00	0	121
£ / R	On 28/04/2016	Foreign Exchange Future			22.42330	22.04780			0.0000		0.00	0	157
£ / R	On 13/06/2016	Foreign Exchange Future			22.62410	22.24570			0.0000	288,525,147.30		12,753	57,639
£ / R	On 08/09/2016	Foreign Exchange Future			23.02080	22.63660			0.0000	0.00		0	0
£ / R	On 19/09/2016	Foreign Exchange Future			23.07160	22.68700			0.0000	0.00		0	1,669
£ / R	On 19/12/2016	Foreign Exchange Future			23.50470	23.11600			0.0000	0.00		0	0
£ / R	On 13/03/2017	Foreign Exchange Future			23.92450	23.51960			0.0000	0.00		0	0
Total £ / R Future											288,525,147.30	12,753	59,586
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call		68.22600	96.820	22.99	0.1306		0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put		2,275.92600	1,931.020	22.99	0.8694		0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Put		678.45460	491.408	21.38	0.3946		0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Call		686.25460	874.709	21.38	0.6054		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Call		345.08270	416.241	22.44	0.2804		0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Put		2,399.38270	2,092.141	22.44	0.7196		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Call		102.10680	124.407	23.82	0.1021		0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Put		4,356.40680	4,000.307	23.82	0.8979		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call		2,041.74090	2,339.860	20.90	0.8417		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put		286.04090	205.760	20.90	0.1583		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call		2,034.09690	2,331.703	20.90	0.8406		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put		288.39690	207.603	20.90	0.1594		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call		2,026.46380	2,323.561	20.90	0.8395		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Put		290.76380	209.461	20.90	0.1605		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,705.15550	3,387.350	23.37	0.7352	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,188.61040	1,005.686	21.53	0.3814	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,570.25630	1,771.068	21.53	0.6174	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,193.65630	1,010.268	21.53	0.3826	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,565.32030	1,765.663	21.54	0.6163	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,198.72030	1,014.863	21.54	0.3837	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			491.75550	558.150	23.37	0.2648	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,169.58890	2,428.341	21.52	0.7335	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			732.98890	607.541	21.52	0.2665	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,575.21040	1,776.486	21.53	0.6186	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,299.10700	1,466.550	21.65	0.5390	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,612.10700	1,394.950	21.65	0.4610	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,295.08520	1,461.985	21.66	0.5379	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,618.08520	1,400.385	21.66	0.4621	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,303.13300	1,471.127	21.65	0.5401	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,606.13300	1,389.527	21.65	0.4599	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,629.29450	1,427.306	20.49	0.4175	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,484.24320	4,166.338	22.72	0.7211	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,908.28880	2,109.743	20.32	0.6187	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,422.28880	1,235.043	20.32	0.3813	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,903.54660	2,104.615	20.32	0.6177	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,427.54660	1,239.915	20.32	0.3823	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,735.29450	1,922.006	20.49	0.5825	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,898.82240	2,099.490	20.33	0.6168	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,432.82240	1,244.790	20.33	0.3832	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,900.22320	5,258.157	21.00	0.9222	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			194.22320	163.457	21.00	0.0778	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			660.24320	731.038	22.72	0.2789	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,822.27780	2,002.641	20.19	0.5545	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,052.67780	1,828.141	20.19	0.4455	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,818.38610	1,998.431	20.20	0.5537	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,058.78610	1,833.931	20.20	0.4463	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,826.17760	2,006.869	20.18	0.5554	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,046.57760	1,822.369	20.18	0.4446	0.00	0	0
Total £ / R Option												0.00	0	30,777
Total £ / R												288,525,147.30	12,753	90,363
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13914		0.13705			0.0000	556.57	4	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14231		0.14017			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14542		0.14327			0.0000	0.00	0	4,521
Total ¥ / R Future												556.57	4	11,496
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			29.05580	18.556	17.10	0.0378	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			901.64780	1,055.793	17.24	0.7975	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			196.74780	141.593	17.24	0.2025	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	13/06/2016	Foreign Exchange Option	0.11	Call			2,707.72180	2,915.999	18.29	0.9956	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			2.82180	1.799	18.29	0.0044	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,733.95580	1,932.756	17.10	0.9622	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,037.18690	3,244.764	17.96	0.9802	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			19.78690	13.964	17.96	0.0198	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,103.83440	2,293.799	17.25	0.9244	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			86.43440	62.999	17.25	0.0756	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,312.99990	1,463.429	17.36	0.7843	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			295.59990	232.628	17.36	0.2157	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00970	0.010	27.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,673.10970	26,457.910	27.38	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00610	0.006	27.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,673.10610	27,457.906	27.38	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00390	0.004	27.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,673.10390	28,457.904	27.38	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												556.57	4	11,496
€ / R	On	22/03/2016	Foreign Exchange Future			17.24500		17.00220			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.25130		17.00910			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.33660		17.09550			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.38260		17.13710			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.39030		17.14470			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.39410		17.14840			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.49470		17.24730			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.50240		17.25510			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.56830		17.32050			0.0000	80,146,584.60	4,562	86,503
€ / R	On	19/09/2016	Foreign Exchange Future			17.96500		17.71190			0.0000	17,965,000.00	1,000	7,698
€ / R	On	19/12/2016	Foreign Exchange Future			18.35250		18.09610			0.0000	126,026,617.50	6,867	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.72880		18.46100			0.0000	0.00	0	0
Total € / R Future												224,138,202.10	12,429	105,972
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			11.76470	11.728	25.82	0.0440	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,429.56470	1,186.728	25.82	0.9560	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			14.47810	18.479	25.20	0.0605	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,425.37810	1,187.179	25.20	0.9395	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			81.72790	101.631	22.30	0.1709	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,486.22790	1,265.031	22.30	0.8291	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			116.77840	141.810	21.96	0.2007	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,549.67840	1,329.210	21.96	0.7993	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			493.79730	603.644	20.06	0.5856	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			519.09730	383.344	20.06	0.4144	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			129.78250	156.544	21.93	0.2115	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,551.38250	1,332.444	21.93	0.7885	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			220.20490	257.504	21.71	0.2638	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	25/05/2016	Foreign Exchange Option	18.68	Put			1,652.90490	1,442.804	21.71	0.7362	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			229.32830	267.803	21.73	0.2688	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,654.22830	1,445.403	21.73	0.7312	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,553.70100	1,747.053	19.47	0.8499	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			193.20100	138.753	19.47	0.1501	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,144.08340	3,385.118	21.89	0.9774	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			23.58340	16.818	21.89	0.0226	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,163.95380	2,389.468	20.36	0.9264	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			83.45380	61.168	20.36	0.0736	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,154.89940	2,380.181	20.35	0.9256	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			84.39940	61.881	20.35	0.0744	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,145.85430	2,370.902	20.33	0.9248	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			85.35430	62.602	20.33	0.0752	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			120.54820	84.487	18.56	0.0746	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,873.79060	3,090.560	18.56	0.9247	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			121.89060	85.560	18.56	0.0753	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,891.11690	3,108.427	18.55	0.9262	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			119.21690	83.426	18.55	0.0738	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,882.44820	3,099.487	18.56	0.9254	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			738.35300	638.375	19.44	0.2952	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			438.76760	464.800	23.90	0.2298	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,242.66760	4,012.300	23.90	0.7702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,838.51830	1,994.591	19.44	0.7036	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			742.41830	642.091	19.44	0.2964	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,218.61660	2,397.982	19.35	0.7729	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			578.58990	626.163	22.77	0.2987	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,282.48990	3,073.663	22.77	0.7013	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,844.45300	2,000.875	19.44	0.7048	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			522.51660	445.482	19.35	0.2271	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,898.51250	2,058.048	19.42	0.7156	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			702.41250	605.548	19.42	0.2844	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,832.59120	1,988.320	19.45	0.7023	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			746.49120	645.820	19.45	0.2977	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,656.69600	1,501.287	20.44	0.4553	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,423.93980	1,536.126	20.45	0.5436	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,662.93980	1,507.326	20.45	0.4564	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,420.20130	1,532.131	20.45	0.5426	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,669.20130	1,513.331	20.45	0.4574	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,427.69600	1,540.087	20.44	0.5447	0.00	0	0
Total € / R Option												0.00	0	23,746
Total € / R												224,138,202.10	12,429	129,718
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.79660		11.67570			0.0000	83,814,843.00	7,105	10,009
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.97200		11.84850			0.0000	0.00	0	875
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.14200		12.01800			0.0000	3,642,600.00	300	130

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	13/03/2017	Foreign Exchange Future			12.30640		12.17640			0.0000	3,691,920.00	300	4,156
Total AU\$ / R Future												91,149,363.00	7,705	15,170
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,620.13620	1,729.935	17.44	0.9678	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			24.43620	13.335	17.44	0.0322	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,610.57440	1,720.181	17.40	0.9672	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			24.87440	13.581	17.40	0.0328	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,601.02010	1,710.430	17.37	0.9667	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			25.32010	13.830	17.37	0.0333	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,715.73160	1,822.450	16.94	0.9142	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			77.23160	60.451	16.94	0.0858	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,733.57520	1,840.594	16.96	0.9165	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			75.07520	58.594	16.96	0.0835	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,724.64700	1,831.517	16.95	0.9154	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			76.14700	59.517	16.95	0.0846	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			197.60780	169.581	16.61	0.1682	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,537.52700	1,633.309	16.60	0.8303	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			199.52700	171.309	16.60	0.1697	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,553.70090	1,649.870	16.62	0.8332	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			195.70090	167.870	16.62	0.1668	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,545.60780	1,641.581	16.61	0.8318	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			664.08230	596.136	15.87	0.3936	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			895.49840	957.320	15.87	0.6044	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			669.09840	600.920	15.87	0.3956	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			890.53540	952.130	15.87	0.6023	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			674.13540	605.730	15.87	0.3977	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			900.48230	962.536	15.87	0.6064	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												91,149,363.00	7,705	15,170
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.88080		11.74040			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.11040		11.96830			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			963.63890	1,069.501	15.84	0.8778	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			93.23890	58.701	15.84	0.1222	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			955.49530	1,060.857	15.83	0.8755	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			95.09530	60.057	15.83	0.1245	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			947.38170	1,052.237	15.83	0.8731	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			96.98170	61.437	15.83	0.1269	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			413.63460	462.710	16.73	0.4512	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			825.33460	732.310	16.73	0.5488	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			410.47470	459.225	16.74	0.4486	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			832.17470	738.825	16.74	0.5514	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			407.33470	455.764	16.76	0.4461	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			839.03470	745.364	16.76	0.5539	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			16.05630		15.82670			0.0000	0.00	0	6,657
CHF / R	On	19/09/2016	Foreign Exchange Future			16.44110		16.20730			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,561.20720	1,753.358	18.90	0.8865	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			124.50720	87.058	18.90	0.1135	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,553.00920	1,744.195	18.87	0.8855	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			126.30920	87.895	18.87	0.1145	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,544.83060	1,735.041	18.84	0.8844	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			128.13060	88.741	18.84	0.1156	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			804.64410	884.407	20.30	0.5029	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,197.34410	1,043.307	20.30	0.4971	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			801.15590	880.552	20.31	0.5013	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,203.85590	1,049.452	20.31	0.4987	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			797.68280	876.714	20.32	0.4996	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,210.38280	1,055.614	20.32	0.5004	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,657
CNH / R	On	13/06/2016	Foreign Exchange Future			2.41600		2.37580			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.44530		2.40390			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	22,550
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,010.80070	2,311.647	20.54	0.8213	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			352.80070	251.647	20.54	0.1787	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,935.18410	2,230.586	20.47	0.8103	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			377.18410	270.586	20.47	0.1897	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,860.84820	2,150.645	20.39	0.7989	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			402.84820	290.645	20.39	0.2011	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,650.92840	1,426.575	19.98	0.4767	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,150.44030	1,335.836	20.02	0.5121	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,711.44030	1,482.836	20.02	0.4879	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,112.03340	1,293.218	20.05	0.5010	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,773.03340	1,540.218	20.05	0.4990	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,189.92840	1,379.575	19.98	0.5233	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	22,550
DKK / R	On	13/06/2016	Foreign Exchange Future			2.36030		2.32630			0.0000	0.00	0	40
DKK / R	On	19/09/2016	Foreign Exchange Future			2.41470		2.38010			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	40
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,664.78770	2,941.634	21.46	0.8913	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			201.78770	138.634	21.46	0.1087	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,580.25160	2,851.488	21.30	0.8843	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			217.25160	148.488	21.30	0.1157	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,496.67200	2,761.995	21.14	0.8769	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			233.67200	158.995	21.14	0.1231	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,462.68750	1,622.566	21.71	0.5572	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,561.68750	1,375.566	21.71	0.4428	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,420.22170	1,576.228	21.75	0.5467	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,619.22170	1,429.228	21.75	0.4533	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,379.55090	1,531.665	21.80	0.5362	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,678.55090	1,484.665	21.80	0.4638	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	40
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.03590		2.00020			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.07460		2.03820			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.11090		2.07410			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.15000		2.15000			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			367.53230	449.723	19.36	0.3555	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,565.53230	1,290.724	19.36	0.6445	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			346.26460	422.806	19.47	0.3387	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,644.26460	1,363.806	19.47	0.6613	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			326.23450	397.412	19.59	0.3224	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,724.23450	1,438.412	19.59	0.6776	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			821.30270	953.113	19.38	0.4659	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,639.30270	1,407.113	19.38	0.5341	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			790.33080	916.919	19.46	0.4529	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,708.33080	1,470.919	19.46	0.5471	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			760.50520	881.991	19.53	0.4401	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,778.50520	1,535.991	19.53	0.5599	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,231.87090	1,390.713	19.45	0.5239	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,690.87090	1,481.713	19.45	0.4761	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,194.93610	1,350.330	19.51	0.5131	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,753.93610	1,541.330	19.51	0.4869	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,159.02580	1,311.048	19.57	0.5023	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,818.02580	1,602.048	19.57	0.4977	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	Call			100.31960	100.127	0.20	0.9911	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			0.31960	0.127	0.20	0.0089	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			23.93600	21.114	0.25	0.5005	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			23.93600	21.114	0.25	0.4995	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			2.72860	1.584	0.30	0.0583	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			102.72860	101.584	0.30	0.9417	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.15310		0.15020			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15240		0.14990			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15260		0.14970			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07010		0.06880			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06390		0.06290			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06050		0.05940			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.50290		10.39430			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.65620		10.54580			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.80590		10.69610			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,393.83150	1,499.316	15.39	0.9790	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			9.53150	6.416	15.39	0.0210	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,413.45630	1,519.083	15.49	0.9798	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			9.15630	6.183	15.49	0.0202	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,403.64170	1,509.198	15.44	0.9794	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			9.34170	6.298	15.44	0.0206	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,189.58390	1,281.176	15.69	0.8667	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			103.78390	84.976	15.69	0.1333	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,181.32370	1,272.563	15.68	0.8649	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			105.52370	86.363	15.68	0.1351	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,173.08440	1,263.967	15.67	0.8630	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			107.28440	87.767	15.67	0.1370	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			525.24980	571.629	15.70	0.5156	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			679.14980	615.729	15.70	0.4844	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			521.37030	567.514	15.71	0.5130	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			685.27030	621.614	15.71	0.4870	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			517.51280	563.425	15.72	0.5103	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			691.41280	627.525	15.72	0.4897	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.40900		1.39070			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42470		1.40620			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43710		1.41840			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43000		1.43000			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			707.00000	890.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			607.00000	790.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			507.00000	690.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	47.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			138.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			62.00000	247.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	147.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			38.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			84.00000	271.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	171.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			16.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			184.00000	371.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			100.00000	100.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00060	0.001		0.5000	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			100.00000	100.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11290		1.11640			0.0000	55,645.00	50	1,684
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11690		1.12040			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12110		1.12460			0.0000	0.00	0	0
Total QUANTO € / \$ Future												55,645.00	50	1,684
Total QUANTO € / \$												55,645.00	50	1,684

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	13/06/2016	Foreign Exchange Future			27,569.94000		27,139.51000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,093.66000		27,653.63000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.44330		11.27070			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.63830		11.46330			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,139.54790	1,289.570	17.02	0.9204	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			58.84790	36.270	17.02	0.0796	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,130.84240	1,280.158	16.97	0.9192	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			60.14240	36.858	16.97	0.0808	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,122.15960	1,270.755	16.93	0.9179	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			61.45960	37.455	16.93	0.0821	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			496.29740	571.777	16.86	0.5294	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			652.99740	553.477	16.86	0.4706	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			492.42870	567.438	16.88	0.5265	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			659.12870	559.138	16.88	0.4735	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			488.58690	563.131	16.89	0.5237	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			665.28690	564.831	16.89	0.4763	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.34510		5.26780			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.30910		5.23080			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			533.88780	600.668	16.65	0.9245	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			26.08780	15.568	16.65	0.0755	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			525.01000	591.251	16.57	0.9218	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			27.21000	16.151	16.57	0.0782	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			516.17290	581.855	16.49	0.9190	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			28.37290	16.755	16.49	0.0810	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			232.58110	270.805	15.85	0.5617	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			251.78110	211.705	15.85	0.4383	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			228.19280	265.416	15.83	0.5551	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			257.39280	216.316	15.83	0.4449	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			223.86960	260.094	15.82	0.5485	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			263.06960	220.994	15.82	0.4515	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	0
ZMW / R On 13/06/2016 Foreign Exchange Future			1.29860		1.28500			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.23820		1.22810			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									6,766,564,602.57	427,292	1,319,858
Total Options									0.00	0	1,555,605
Grand Total:									6,766,564,602.57	427,292	2,875,463