



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: 30/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/03/2016 Foreign Exchange Future			14.84820		15.39880			0.0000	0.00	0	485
\$ / R On 01/04/2016 Foreign Exchange Future			14.84820		15.39890			0.0000	0.00	0	0
\$ / R On 04/04/2016 Foreign Exchange Future			14.85410		15.40810			0.0000	0.00	0	20
\$ / R On 05/04/2016 Foreign Exchange Future			14.85710		15.41110			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			14.86000		15.41420			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			14.86290		15.41730			0.0000	0.00	0	0
\$ / R On 08/04/2016 Foreign Exchange Future			14.86580		15.42030			0.0000	0.00	0	90
\$ / R On 11/04/2016 Foreign Exchange Future			14.87460		15.42950			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			14.88340		15.43870			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			14.88630		15.44180			0.0000	0.00	0	2,397
\$ / R On 18/04/2016 Foreign Exchange Future			14.89510		15.45100			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.90100		15.45710			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			14.91560		15.47250			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.91850		15.47560			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.92440		15.48170			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.92730		15.48480			0.0000	0.00	0	1,100
\$ / R On 04/05/2016 Foreign Exchange Future			14.94200		15.50030			0.0000	0.00	0	733
\$ / R On 10/05/2016 Foreign Exchange Future			14.95990		15.51880			0.0000	0.00	0	0
\$ / R On 13/05/2016 Foreign Exchange Future			14.96880		15.52810			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			14.97770		15.53740			0.0000	26,660,306.00	1,780	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.98070		15.54050			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/05/2016	Foreign Exchange Future			14.98670		15.54670			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			14.98970		15.54980			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			14.99860		15.55910			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.01050		15.57150			0.0000	15,010,500.00	1,000	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			15.02240		15.58390			0.0000	4,506,720.00	300	1,061
\$ / R	On	06/06/2016	Foreign Exchange Future			15.04010		15.60250			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.04600		15.60880			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.04890		15.61190			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.06070		15.62430			0.0000	2,314,874,772.10	153,703	699,834
\$ / R	On	14/06/2016	Foreign Exchange Future			15.06360		15.62740			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.09310		15.65840			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.10480		15.67080			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.18800		15.75820			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.19100		15.76130			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.23560		15.80810			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.24750		15.82060			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.25340		15.82690			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.28020		15.85500			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.31290		15.88930			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.31880		15.89560			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.32180		15.89870			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.33370		15.91120			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.33970		15.91740			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.35160		15.92990			0.0000	51,642,782.40	3,364	163,137
\$ / R	On	28/09/2016	Foreign Exchange Future			15.37830		15.95800			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.46340		16.04780			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.56420		16.15390			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.61300		16.20530			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.62830		16.22140			0.0000	70,405,491.50	4,505	40,924
\$ / R	On	13/03/2017	Foreign Exchange Future			15.88810		16.49590			0.0000	47,664,300.00	3,000	4,286
\$ / R	On	19/06/2017	Foreign Exchange Future			16.14060		16.73690			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.36200		16.94380			0.0000	0.00	0	0
Total \$ / R Future												2,530,764,872.00	167,652	926,460
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			0.10600	0.011	61.09	0.0001	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,331.30600	1,881.811	61.09	0.9999	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			79.61790	4.005	31.21	0.0303	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			190.71790	665.805	31.21	0.9697	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			55.89370	2.643	32.41	0.0203	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			256.99370	754.443	32.41	0.9797	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	75.18	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,781.90000	101,335.900	75.18	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			37.08810	3.967	25.40	0.0223	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			495.98810	1,016.867	25.40	0.9777	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			2.17130	0.332	32.65	0.0019	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,381.07130	1,933.232	32.65	0.9981	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Call			200.84570	25.132	21.76	0.1239	0.00	0	2,500
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Put			139.74570	518.032	21.76	0.8761	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			26.96990	3.402	26.02	0.0178	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			652.76990	1,183.402	26.02	0.9822	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			213.68610	37.328	22.01	0.1508	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			176.38610	554.428	22.01	0.8492	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			19.53700	3.130	27.13	0.0150	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			832.23700	1,370.230	27.13	0.9850	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			248.13180	51.939	22.06	0.1870	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			167.83180	526.139	22.06	0.8130	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			67.63240	13.401	23.81	0.0506	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			618.13240	1,118.801	23.81	0.9494	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			233.23830	66.591	21.98	0.1871	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			294.53830	683.191	21.98	0.8129	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			246.05090	71.343	21.90	0.1981	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			277.35090	657.943	21.90	0.8019	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			119.41300	29.241	22.86	0.0902	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			567.61300	1,032.941	22.86	0.9098	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			78.96420	17.042	23.23	0.0563	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			737.16420	1,230.742	23.23	0.9437	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			12.78790	3.365	26.07	0.0113	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,651.78790	2,198.265	26.07	0.9887	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,488.63380	949.757	20.16	0.9217	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			7.63380	24.657	20.16	0.0783	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			302.12150	103.786	21.38	0.2464	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			271.12150	628.686	21.38	0.7536	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			36.02910	9.277	24.62	0.0280	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,288.92910	1,818.277	24.62	0.9720	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			45.90690	13.518	24.43	0.0358	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,383.40690	1,907.918	24.43	0.9642	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			109.87440	37.583	23.36	0.0881	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			924.27440	1,409.084	23.36	0.9119	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			59.93480	18.622	24.16	0.0470	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,274.33480	1,790.122	24.16	0.9530	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,675.68960	3,118.725	27.42	0.9993	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.08960	0.225	27.42	0.0007	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,978.49070	1,428.293	19.91	0.9694	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			2.89070	9.793	19.91	0.0306	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			268.15960	106.822	21.91	0.2165	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			452.55960	848.322	21.91	0.7835	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			242.13370	97.812	22.18	0.1948	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			540.43370	953.412	22.18	0.8052	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			137.59160	51.716	23.23	0.1106	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			882.79160	1,354.415	23.23	0.8894	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			89.48730	32.501	23.66	0.0692	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,289.18730	1,790.501	23.66	0.9308	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,280.76590	806.852	19.05	0.7765	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		41.96590	126.952	19.05	0.2235	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		424.64590	209.539	21.10	0.3173	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		415.84590	759.639	21.10	0.6827	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		275.81940	131.145	22.18	0.2088	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		727.71940	1,142.345	22.18	0.7912	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		287.38150	139.936	22.02	0.2153	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		739.98150	1,152.236	22.02	0.7847	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		109.77930	48.331	23.95	0.0840	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,519.27930	2,017.631	23.95	0.9160	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		404.71180	209.841	21.43	0.2924	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		558.01180	923.141	21.43	0.7076	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		505.52190	270.792	20.97	0.3552	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		435.72190	761.092	20.97	0.6448	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		580.94010	319.830	20.57	0.3969	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		381.84010	681.230	20.57	0.6031	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,091.23560	1,547.854	18.75	0.9274	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		19.73560	37.354	18.75	0.0726	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		309.45900	162.627	22.25	0.2217	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		867.95900	1,282.127	22.25	0.7783	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		185.11940	92.975	23.41	0.1365	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,313.61940	1,782.475	23.41	0.8635	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,772.74270	3,212.925	23.99	0.9948	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		1.24270	2.425	23.99	0.0052	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		957.29510	587.111	19.53	0.5827	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		193.39510	384.711	19.53	0.4173	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		619.11790	362.371	20.69	0.3988	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		466.61790	772.271	20.69	0.6012	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,406.24210	2,846.887	22.27	0.9870	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		3.74210	6.787	22.27	0.0130	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,164.56140	755.067	19.34	0.6545	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		155.76140	309.067	19.34	0.3455	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		488.95840	282.058	21.41	0.3224	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		660.15840	1,016.058	21.41	0.6776	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,342.89310	1,798.086	19.37	0.9329	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		20.99310	39.187	19.37	0.0671	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,333.21110	1,788.670	19.35	0.9320	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		21.31110	39.769	19.35	0.0680	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,323.53350	1,779.260	19.32	0.9310	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		21.63350	40.360	19.32	0.0690	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,468.55290	2,907.783	21.75	0.9868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		4.25290	7.083	21.75	0.0132	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,726.75720	2,174.362	20.09	0.9589	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		12.45720	23.662	20.09	0.0411	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,638.65590	2,087.873	19.89	0.9532	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		14.35590	27.173	19.89	0.0468	0.00	0	750

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	13.29	Call			2,356.74970	1,812.726	19.25	0.9301	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			22.44970	42.026	19.25	0.0699	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,347.09200	1,803.352	19.23	0.9292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			22.79200	42.652	19.23	0.0708	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,155.03750	1,617.795	18.79	0.9078	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			30.73750	57.094	18.79	0.0922	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,126.42790	1,590.310	18.72	0.9041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			32.12790	59.610	18.72	0.0959	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,443.87280	1,897.465	19.45	0.9382	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			19.57280	36.765	19.45	0.0618	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,512.12550	1,043.588	18.90	0.7672	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			87.82550	182.888	18.90	0.2328	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,469.90810	1,007.274	18.91	0.7543	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			95.60810	196.574	18.91	0.2457	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,337.43970	1,793.985	19.21	0.9282	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			23.13970	43.285	19.21	0.0718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,085.83300	701.477	19.51	0.6132	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			201.53300	380.777	19.51	0.3868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,078.61470	696.049	19.53	0.6102	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			204.31470	385.349	19.53	0.3898	18,304,068.00	47,500	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,687.14630	1,195.568	18.83	0.8155	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			62.84630	134.868	18.83	0.1845	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,008.96950	643.506	19.66	0.5803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			234.66950	432.806	19.66	0.4197	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			956.18780	603.708	19.77	0.5565	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			261.88780	473.008	19.77	0.4435	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,266.83120	841.240	19.20	0.6842	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			142.53120	280.540	19.20	0.3158	13,325,640.50	47,500	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			930.51060	584.544	19.82	0.5447	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			276.21060	493.844	19.82	0.4553	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			911.56900	570.488	19.86	0.5358	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			287.26900	509.788	19.86	0.4642	0.00	0	16,340
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			1,042.91950	669.386	19.59	0.5952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			218.61950	408.686	19.59	0.4048	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			471.10230	275.377	21.61	0.3069	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			746.80230	1,114.677	21.61	0.6931	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			460.58190	268.739	21.67	0.3008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			766.28190	1,138.039	21.67	0.6992	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			936.88450	589.288	19.81	0.5476	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			272.58450	488.588	19.81	0.4524	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			420.65090	243.768	21.92	0.2774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			846.35090	1,233.068	21.92	0.7226	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			404.99690	234.071	22.02	0.2681	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			880.69690	1,273.371	22.02	0.7319	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			764.22860	467.160	20.32	0.4643	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			389.92860	656.460	20.32	0.5357	0.00	0	1,900

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	16.20	Call			375.33840	215.852	22.23	0.2504	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			951.03840	1,355.152	22.23	0.7496	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			366.85790	210.676	22.29	0.2453	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			972.55790	1,379.976	22.29	0.7547	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			436.87620	253.873	21.82	0.2870	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			812.57620	1,193.173	21.82	0.7130	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			337.32240	192.777	22.52	0.2273	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,053.02240	1,472.077	22.52	0.7727	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			298.72630	169.540	22.85	0.2034	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,174.42630	1,608.840	22.85	0.7966	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			384.01060	221.158	22.17	0.2556	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			929.71060	1,330.458	22.17	0.7444	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			287.64430	162.903	22.95	0.1965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,213.34430	1,652.203	22.95	0.8035	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			270.77550	152.480	23.10	0.1855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,276.47550	1,721.780	23.10	0.8145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			358.56050	205.628	22.35	0.2403	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			994.26050	1,404.928	22.35	0.7597	42,990,809.04	30,600	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			236.43570	131.475	23.42	0.1631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,422.13570	1,880.775	23.42	0.8369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			217.71130	120.149	23.62	0.1506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,513.41130	1,979.449	23.62	0.8494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			292.02510	165.524	22.91	0.1992	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,197.72510	1,634.824	22.91	0.8008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			212.87920	117.241	23.67	0.1474	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,538.57920	2,006.541	23.67	0.8526	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			205.07720	112.561	23.76	0.1422	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,580.77720	2,051.861	23.76	0.8578	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			266.71760	149.983	23.13	0.1829	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,292.41760	1,739.283	23.13	0.8171	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			196.11100	107.204	23.87	0.1361	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,631.81100	2,106.504	23.87	0.8639	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			191.78520	104.626	23.93	0.1332	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,657.48520	2,133.926	23.93	0.8668	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			216.08860	119.171	23.64	0.1495	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,521.78860	1,988.471	23.64	0.8505	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			96.31610	51.167	25.57	0.0694	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,472.01610	2,990.467	25.57	0.9306	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			91.45360	48.680	25.71	0.0662	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,537.15360	3,057.980	25.71	0.9338	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			197.57530	108.077	23.85	0.1371	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,623.27530	2,097.377	23.85	0.8629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			84.96720	45.862	25.98	0.0624	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,630.66720	3,155.162	25.98	0.9376	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			0.00000	38.413	26.79	0.0522	38,413.20	1,000	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			0.00000	3,457.713	26.79	0.9478	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	17.79	Call			112.65740	60.086	25.19	0.0805	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,278.35740	2,789.386	25.19	0.9195	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			62.30530	35.977	27.11	0.0488	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,038.00530	3,575.277	27.11	0.9512	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			49.45400	29.269	28.16	0.0395	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,425.15400	3,968.569	28.16	0.9605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			86.22310	46.408	25.92	0.0631	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,611.92310	3,135.708	25.92	0.9369	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			413.79870	240.407	22.02	0.2723	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			876.39870	1,266.807	22.02	0.7277	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			318.55210	189.036	23.14	0.2082	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,300.15210	1,735.936	23.14	0.7918	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			871.21880	555.296	20.24	0.4990	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			382.81880	632.196	20.24	0.5010	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			257.50940	151.606	23.79	0.1681	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,626.70940	2,086.806	23.79	0.8319	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,874.99440	3,310.442	21.83	0.9902	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.19440	5.642	21.83	0.0098	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,211.58060	1,679.813	18.86	0.8937	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			40.78060	75.013	18.86	0.1063	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			339.27810	204.683	23.05	0.2183	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,288.47810	1,719.884	23.05	0.7817	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			190.44020	118.868	25.25	0.1181	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,622.24020	3,120.868	25.25	0.8819	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			458.67410	299.847	22.76	0.2669	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,300.47410	1,711.846	22.76	0.7331	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			346.35600	221.587	23.61	0.2050	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,715.05600	2,160.587	23.61	0.7950	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			290.90400	183.700	24.10	0.1739	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,979.60400	2,442.700	24.10	0.8261	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,967.92050	3,399.256	20.38	0.9871	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.62050	8.256	20.38	0.0129	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,318.02760	1,797.612	18.86	0.8749	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			56.72760	106.612	18.86	0.1251	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,122.76030	2,569.334	18.45	0.9540	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			14.66030	33.734	18.45	0.0460	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			923.08750	637.434	20.76	0.4665	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			634.98750	921.834	20.76	0.5335	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			534.97990	362.944	22.60	0.2924	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,324.37990	1,725.444	22.60	0.7076	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			370.85160	245.293	23.80	0.2073	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,933.95160	2,381.893	23.80	0.7927	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			806.33230	556.081	21.26	0.4127	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			819.43230	1,142.681	21.26	0.5873	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,423.33800	1,912.616	18.67	0.8639	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			68.33800	132.416	18.67	0.1361	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			345.74710	231.189	24.17	0.1908	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,190.74710	2,650.989	24.17	0.8092	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			309.79650	206.549	24.49	0.1727	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,384.79650	2,856.349	24.49	0.8273	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,063.70290	3,490.629	19.20	0.9849	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.70290	10.429	19.20	0.0151	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			361.51480	245.513	24.16	0.1947	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,272.21480	2,732.613	24.16	0.8053	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,461.28110	1,952.815	18.55	0.8615	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			71.98110	139.915	18.55	0.1385	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,287.76530	1,795.243	18.78	0.8308	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			98.46530	182.343	18.78	0.1692	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			371.58570	252.500	24.08	0.1996	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,222.28570	2,679.600	24.08	0.8004	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,228.08610	1,742.512	18.88	0.8172	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			112.48610	203.712	18.88	0.1828	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			460.51200	317.120	23.46	0.2419	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,864.91200	2,298.320	23.46	0.7581	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,472.34520	1,964.766	18.57	0.8604	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			73.64520	142.966	18.57	0.1396	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			371.28130	253.435	24.16	0.1982	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,272.58130	2,731.635	24.16	0.8018	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,383.96180	1,015.692	19.83	0.6010	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			422.76180	631.992	19.83	0.3990	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			258.37820	182.733	25.63	0.1443	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,057.17820	3,559.033	25.63	0.8557	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,680.43130	2,157.102	18.18	0.8891	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			53.03130	107.402	18.18	0.1109	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,671.38660	2,148.749	18.19	0.8877	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			53.98660	109.049	18.19	0.1123	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,662.35600	2,140.413	18.20	0.8864	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			54.95600	110.713	18.20	0.1136	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,336.80540	1,845.061	18.73	0.8283	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			106.90540	193.461	18.73	0.1717	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,714.94690	1,286.688	19.26	0.6903	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			285.04690	435.088	19.26	0.3097	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			780.34990	555.583	21.78	0.3773	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,120.44990	1,473.983	21.78	0.6227	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			749.45070	533.100	21.93	0.3647	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,179.55070	1,541.500	21.93	0.6353	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,677.65830	2,154.841	18.18	0.8854	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			57.75830	113.241	18.18	0.1146	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			655.27420	465.242	22.42	0.3254	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,385.37420	1,773.642	22.42	0.6746	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			600.09540	425.511	22.75	0.3015	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,530.19540	1,933.911	22.75	0.6985	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	14.70	Call		1,574.75790	1,169.922	19.46	0.6520	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		344.85790	518.322	19.46	0.3480	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		419.05990	290.168	23.92	0.2170	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,189.15990	2,638.568	23.92	0.7830	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		204.13610	155.104	27.44	0.1180	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,824.23610	4,353.504	27.44	0.8820	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		700.72060	497.862	22.18	0.3445	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,280.82060	1,656.262	22.18	0.6555	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,695.70490	2,171.495	18.16	0.8881	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		55.80490	109.895	18.16	0.1119	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,686.67600	2,163.160	18.17	0.8867	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		56.77600	111.560	18.17	0.1133	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		456.87940	317.394	23.64	0.2347	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,026.97940	2,465.794	23.64	0.7653	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,741.03960	2,213.436	18.09	0.8945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		51.13960	101.836	18.09	0.1055	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		334.32070	233.054	24.83	0.1739	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,786.32070	3,264.754	24.83	0.8261	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,170.46220	3,592.525	18.58	0.9815	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.46220	14.225	18.58	0.0185	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,542.85870	2,034.346	18.44	0.8566	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		84.85870	156.046	18.44	0.1434	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		356.69590	248.897	24.61	0.1845	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,648.69590	3,120.597	24.61	0.8155	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		360.50140	264.733	25.24	0.1797	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,082.70140	3,571.333	25.24	0.8203	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		350.40970	259.142	25.40	0.1758	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,152.60970	3,645.742	25.40	0.8242	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,264.39430	3,683.890	18.65	0.9762	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		16.59430	20.490	18.65	0.0238	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,650.67240	2,143.208	18.52	0.8501	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		102.87240	179.808	18.52	0.1499	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,772.53770	2,266.680	18.49	0.8458	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		118.63770	202.480	18.49	0.1542	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		365.91950	288.081	26.12	0.1769	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,612.01950	4,123.881	26.12	0.8231	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,373.54810	3,791.171	18.53	0.9717	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		19.64810	26.971	18.53	0.0283	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,610.14790	3,043.047	17.48	0.9343	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		44.84790	70.046	17.48	0.0657	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,600.54070	3,034.113	17.49	0.9335	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		45.24070	71.113	17.49	0.0665	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,590.93790	3,025.191	17.50	0.9327	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		45.63790	72.191	17.50	0.0673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,974.78490	2,461.035	18.31	0.8621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		103.38490	182.735	18.31	0.1379	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,089.78920	1,649.090	19.28	0.7051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			368.38920	520.791	19.28	0.2949	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,017.77580	2,500.366	18.23	0.8682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			95.01520	169.985	18.22	0.1306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			138.02440	87.039	27.30	0.0606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,926.62440	7,468.739	27.30	0.9394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,441.87870	3,854.674	17.92	0.9726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			20.47870	26.374	17.92	0.0274	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,078.57770	5,573.876	27.30	0.8762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			274.05540	183.248	27.30	0.1141	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,292.65540	5,794.948	27.30	0.8859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,087.27580	2,564.178	18.12	0.8776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			85.87580	155.878	18.12	0.1224	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,026.41520	2,508.285	18.22	0.8694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,490.94880	4,993.547	27.30	0.8468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			323.27230	219.317	27.30	0.1324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,901.87230	5,391.017	27.30	0.8676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			27.42980	15.199	27.30	0.0129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,746.02980	11,326.899	27.30	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			299.97770	202.176	27.30	0.1238	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,229.76360	4,744.419	27.30	0.8323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			365.57590	283.575	27.30	0.1635	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,304.17590	4,815.275	27.30	0.8365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			267.90440	178.780	27.30	0.1118	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,346.50440	5,850.480	27.30	0.8882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			352.34880	261.847	27.30	0.1532	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,924.75990	4,441.208	26.91	0.8181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			391.37020	315.992	27.03	0.1797	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,979.97020	4,497.692	27.03	0.8203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			311.42620	210.585	27.30	0.1281	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,990.02620	5,482.285	27.30	0.8719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			371.16360	292.719	27.30	0.1677	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,379.59960	3,881.502	25.74	0.7935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			440.90550	352.381	25.94	0.2020	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,469.50550	3,974.081	25.94	0.7980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			356.20890	268.200	27.30	0.1562	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,434.80890	4,939.900	27.30	0.8438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			396.15990	319.508	26.91	0.1819	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,154.95290	3,642.307	25.24	0.7811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			473.71750	373.148	25.41	0.2145	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,232.31750	3,724.848	25.41	0.7855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			380.62480	308.111	27.30	0.1748	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,109.22480	4,629.811	27.30	0.8252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			450.99960	359.802	25.74	0.2065	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,464.60410	2,905.649	23.83	0.7298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			561.63950	425.568	24.30	0.2453	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,750.23950	3,207.268	24.30	0.7547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			400.24040	322.502	26.82	0.1837	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,878.84040	4,394.202	26.82	0.8163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			486.35290	380.607	25.24	0.2189	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,632.23170	2,012.324	22.36	0.6311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			746.36070	565.776	23.10	0.3154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,034.96070	2,447.476	23.10	0.6846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			470.96520	371.528	25.45	0.2135	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,249.56520	3,743.228	25.45	0.7865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			626.00410	473.949	23.83	0.2702	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,493.95180	1,860.584	22.09	0.6096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			933.21440	711.587	22.19	0.3828	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,541.81440	1,913.287	22.19	0.6172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			554.82100	421.459	24.38	0.2429	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,783.42100	3,243.159	24.38	0.7571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			893.63170	680.624	22.36	0.3689	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,303.97130	1,647.707	21.69	0.5762	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,033.78310	789.300	21.78	0.4167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,342.38310	1,691.000	21.78	0.5833	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			704.19670	533.437	23.34	0.2997	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,172.79670	2,595.137	23.34	0.7003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			955.35180	728.884	22.09	0.3904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,019.94490	1,324.106	21.06	0.5166	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,158.54090	886.386	21.32	0.4572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,137.14090	1,458.086	21.32	0.5428	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			908.62750	692.393	22.30	0.3742	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,597.22750	1,974.093	22.30	0.6258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,055.37130	806.007	21.69	0.4238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			753.78600	1,014.998	20.44	0.4466	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,440.03130	1,114.338	20.53	0.5433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			788.63130	1,056.038	20.53	0.4567	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			978.47890	746.680	22.00	0.3983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,447.07890	1,808.380	22.00	0.6017	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,241.34490	952.406	21.06	0.4834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			613.75580	847.849	20.07	0.4020	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,629.57580	1,271.486	20.08	0.5965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			618.17580	853.186	20.08	0.4035	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,081.16310	826.018	21.60	0.4323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,259.76310	1,597.718	21.60	0.5677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,475.18600	1,143.298	20.44	0.5534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			501.63650	700.422	19.71	0.3577	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,768.42700	1,382.991	19.79	0.6315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			527.02700	734.691	19.79	0.3685	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,330.14460	1,024.420	20.81	0.5107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			908.74460	1,196.120	20.81	0.4893	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,635.15580	1,276.149	20.07	0.5980	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	14.63	Put			407.80180	572.001	19.36	0.3145	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,951.51000	1,531.091	19.45	0.6747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			430.11000	602.791	19.45	0.3253	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,526.81320	1,185.989	20.31	0.5681	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			705.41320	957.689	20.31	0.4319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,813.03650	1,418.722	19.71	0.6423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			126.56260	217.346	18.52	0.1567	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,684.14890	2,198.029	18.82	0.8167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			162.74890	269.728	18.82	0.1833	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,755.82550	1,372.938	19.82	0.6284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			534.42550	744.638	19.82	0.3716	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,999.20180	1,570.301	19.36	0.6855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			96.37580	172.066	18.23	0.1318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,009.15020	2,492.468	18.25	0.8670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			97.75020	174.168	18.25	0.1330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,884.70460	1,476.605	19.57	0.6592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			463.30460	648.305	19.57	0.3408	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,847.96260	2,345.646	18.52	0.8433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,689.11680	1,356.683	20.52	0.5634	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			893.21680	1,168.583	20.52	0.4366	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,669.91590	1,340.636	20.57	0.5585	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			914.01590	1,192.536	20.57	0.4415	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,169.33230	925.827	22.11	0.4186	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,673.43230	2,037.727	22.11	0.5814	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			799.46620	630.343	23.86	0.3013	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,733.56620	3,172.243	23.86	0.6987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,872.76780	1,502.031	20.08	0.6066	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			736.86780	973.931	20.08	0.3934	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			693.88790	547.192	24.54	0.2654	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,197.98790	3,659.092	24.54	0.7346	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			633.77500	506.683	25.13	0.2461	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,517.87500	3,998.583	25.13	0.7539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,254.71140	993.722	21.79	0.4436	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,508.81140	1,855.622	21.79	0.5564	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,878.41610	1,506.553	20.06	0.6079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			732.51610	968.453	20.06	0.3921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			446.01040	320.801	27.27	0.1614	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,370.11040	5,852.701	27.27	0.8386	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			797.43140	628.738	23.87	0.3006	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,741.53140	3,180.638	23.87	0.6994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,947.35550	1,561.997	19.91	0.6236	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			681.45550	903.897	19.91	0.3764	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,884.08450	1,511.090	20.05	0.6092	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			728.18450	962.990	20.05	0.3908	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,126.67440	1,763.059	20.47	0.6138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			899.77440	1,132.459	20.47	0.3862	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,121.30440	1,758.620	20.49	0.6127	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			904.40440	1,138.020	20.49	0.3873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,115.95380	1,754.194	20.50	0.6116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			909.05380	1,143.594	20.50	0.3884	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,619.12270	1,355.833	22.41	0.4648	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,065.32270	2,383.833	22.41	0.5352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,625.97550	1,361.608	22.39	0.4664	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,052.17550	2,369.608	22.39	0.5336	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,622.54900	1,358.721	22.40	0.4656	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,058.74900	2,376.721	22.40	0.5344	0.00	0	0
Total \$ / R Option												74,658,930.74	126,600	1,612,432
Total \$ / R												2,605,423,802.74	294,252	2,538,892
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.06070		15.62430			0.0000	1,626,555.60	108	980
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.35160		15.92990			0.0000	460,548.00	30	144
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.62830		16.22140			0.0000	156,283.00	10	15
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.88810		16.49590			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,243,386.60	148	1,139
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			221,242.13940	167,305.144	18.92	0.9147	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			2,812.13940	5,235.144	18.92	0.0853	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			220,284.30700	166,381.575	18.90	0.9136	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			2,854.30700	5,311.575	18.90	0.0864	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			219,326.98340	165,459.132	18.88	0.9124	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			2,896.98340	5,389.132	18.88	0.0876	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			44,513.91570	65,894.019	19.87	0.4041	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			137,878.83940	101,570.625	19.88	0.5939	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			44,888.83940	66,410.625	19.88	0.4061	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			137,255.71450	101,088.889	19.90	0.5920	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			45,265.71450	66,928.889	19.90	0.4080	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			138,503.91570	102,054.019	19.87	0.5959	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			176,475.15120	137,447.815	19.74	0.6302	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			53,335.15120	73,617.815	19.74	0.3698	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			175,853.09490	136,950.585	19.75	0.6286	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			53,713.09490	74,120.585	19.75	0.3714	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			175,232.65260	136,455.598	19.76	0.6271	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			54,092.65260	74,625.598	19.76	0.3729	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			167,343.22850	203,772.714	22.11	0.5814	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			116,606.34480	92,322.764	22.12	0.4176	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			168,016.34480	204,512.764	22.12	0.5824	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			117,261.81920	92,842.970	22.09	0.4196	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			166,671.81920	203,032.970	22.09	0.5804	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			116,933.22850	92,582.714	22.11	0.4186	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 \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,243,386.60	148	1,139
£ / R	On	15/04/2016	Foreign Exchange Future			21.50420		22.03720			0.0000	0.00	0	121
£ / R	On	28/04/2016	Foreign Exchange Future			21.55970		22.09490			0.0000	0.00	0	157
£ / R	On	13/06/2016	Foreign Exchange Future			21.76000		22.30170			0.0000	71,242,240.00	3,274	57,203
£ / R	On	08/09/2016	Foreign Exchange Future			22.14490		22.70240			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.19470		22.75340			0.0000	25,612,683.80	1,154	663
£ / R	On	19/12/2016	Foreign Exchange Future			22.61380		23.19150			0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Future			23.01210		23.61080			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			23.19560		23.78960			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.40320		23.98520			0.0000	0.00	0	0
Total £ / R Future												96,854,923.80	4,428	58,217
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			12.98070	5.959	25.63	0.0148	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,175.78070	2,701.758	25.63	0.9852	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			498.54270	278.382	19.62	0.3554	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			443.64270	758.682	19.62	0.6446	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,983.59260	1,535.904	19.18	0.7689	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			171.89260	265.904	19.18	0.2311	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,975.45930	1,528.564	19.18	0.7671	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			173.75930	268.564	19.18	0.2329	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,967.33850	1,521.240	19.19	0.7654	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			175.63850	271.240	19.19	0.2346	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			254.84060	155.271	22.01	0.1453	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,253.14060	2,695.271	22.01	0.8547	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			53.30780	36.874	24.08	0.0400	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,251.60780	4,776.874	24.08	0.9600	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,466.11240	1,170.232	20.81	0.5127	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,023.71240	1,285.332	20.81	0.4873	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,461.16610	1,166.022	20.81	0.5115	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,028.76610	1,291.122	20.81	0.4885	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			411.58540	312.899	23.35	0.1797	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,559.18540	4,017.999	23.35	0.8203	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,082.40500	1,699.480	20.27	0.6519	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			580.00500	754.580	20.27	0.3481	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,471.06630	1,174.454	20.80	0.5140	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,018.66630	1,279.554	20.80	0.4860	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,201.06150	953.757	21.25	0.4323	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,447.66150	1,759.057	21.25	0.5677	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,197.03330	950.389	21.25	0.4312	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,453.63330	1,765.690	21.25	0.5688	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,205.09540	957.129	21.24	0.4334	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,441.69540	1,752.429	21.24	0.5666	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			0.00000	2,839.458	22.14	0.6265	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,398.23860	4,855.621	23.73	0.7783	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,907.52180	1,597.583	21.01	0.5330	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,356.02180	1,623.783	21.01	0.4670	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,902.77650	1,593.420	21.01	0.5320	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,361.27650	1,629.620	21.01	0.4680	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.00000	993.258	22.14	0.3735	9,704,130.66	9,770	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,557.14960	1,846.324	21.23	0.5024	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,934.46370	4,396.720	20.07	0.9015	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			152.96370	192.920	20.07	0.0985	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			0.00000	2,191.830	20.31	0.6566	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			0.00000	988.029	20.31	0.3434	4,826,524.11	4,885	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			649.73860	529.421	23.73	0.2217	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,912.28540	1,601.755	21.00	0.5340	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,350.78540	1,617.955	21.00	0.4660	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			0.00000	5,582.241	21.39	0.9471	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			0.00000	98.441	21.39	0.0529	953,797.76	9,689	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,738.64960	1,450.124	21.23	0.4976	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,901.35710	1,618.363	21.62	0.4825	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,040.55710	2,356.263	21.62	0.5175	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,897.39360	1,614.884	21.63	0.4817	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,046.59360	2,362.784	21.63	0.5183	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,905.32860	1,621.850	21.61	0.4832	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,034.52860	2,349.750	21.61	0.5168	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,019.40770	1,740.040	21.70	0.4857	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,209.80770	2,524.440	21.70	0.5143	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			44.80000	626.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			54.80000	636.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			34.80000	616.800		1.0000	0.00	0	0
Total £ / R Option												15,484,452.52	24,344	45,432
Total £ / R												112,339,376.32	28,772	103,649
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13414		0.13813			0.0000	0.00	0	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13719		0.14130			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14019		0.14442			0.0000	0.00	0	6,341
Total ¥ / R Future												0.00	0	13,316
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			14.54540	37.288	17.58	0.0753	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			945.40500	669.909	18.09	0.6639	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			132.50500	256.210	18.09	0.3361	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,814.08490	2,416.715	18.46	0.9921	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.18490	3.016	18.46	0.0079	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,827.44540	1,450.988	17.58	0.9247	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,143.47180	2,743.894	18.31	0.9652	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			13.67180	24.894	18.31	0.0348	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,194.39580	1,832.062	17.99	0.8735	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			64.59580	113.062	17.99	0.1265	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,371.08760	1,093.743	18.39	0.6874	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			241.28760	374.743	18.39	0.3126	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00520	0.006	28.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,557.60520	26,980.605	28.45	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00320	0.003	28.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,557.60320	27,980.603	28.45	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00190	0.002	28.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,557.60190	28,980.602	28.45	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	13,316
€ / R	On	15/04/2016	Foreign Exchange Future			16.90840		17.28640			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.94890		17.32840			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.95630		17.33770			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.96060		17.34320			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.06390		17.44690			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.07170		17.45490			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.13820		17.52340			0.0000	117,756,572.20	6,871	80,444
€ / R	On	19/09/2016	Foreign Exchange Future			17.52790		17.92630			0.0000	14,898,715.00	850	6,028
€ / R	On	19/12/2016	Foreign Exchange Future			17.90590		18.31960			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.26750		18.69890			0.0000	0.00	0	2,100
Total € / R Future												132,655,287.20	7,721	100,050
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			36.68070	12.602	23.87	0.0379	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,250.28070	1,604.202	23.87	0.9621	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			83.67350	45.225	24.37	0.0893	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,325.27350	1,666.325	24.37	0.9107	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			501.59450	323.575	21.99	0.4321	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			333.89450	537.275	21.99	0.5679	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			99.57260	56.856	24.39	0.1035	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,326.37260	1,666.256	24.39	0.8965	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			204.93140	133.591	23.05	0.1692	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,438.03140	1,749.691	23.05	0.8308	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			215.27930	141.431	23.02	0.1748	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,440.37930	1,749.731	23.02	0.8252	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,315.73370	1,950.450	20.21	0.9054	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			52.33370	72.250	20.21	0.0946	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,685.22800	1,360.668	19.90	0.7981	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			559.90280	408.907	21.74	0.3709	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			826.50280	1,060.707	21.74	0.6291	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			133.95050	91.305	24.68	0.1044	0.00	0	3,500

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	15.24	Call			2,334.55290	1,968.801	20.25	0.9074	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			51.15290	70.601	20.25	0.0926	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,325.14020	1,959.621	20.23	0.9064	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			277.56990	397.844	20.28	0.3544	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			937.77810	708.605	20.65	0.5530	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			414.37810	570.405	20.65	0.4470	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			121.82800	182.468	19.90	0.2019	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,170.96990	906.044	20.28	0.6456	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			51.74020	71.421	20.23	0.0936	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,460.55050	2,803.105	24.68	0.8956	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,338.21390	2,958.246	22.45	0.9712	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			14.81390	20.046	22.45	0.0288	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,059.97730	2,697.708	19.24	0.8975	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			83.67730	119.808	19.24	0.1025	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,051.06530	2,689.162	19.24	0.8965	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			84.76530	121.262	19.24	0.1035	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,068.89990	2,706.268	19.23	0.8985	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			82.59990	118.368	19.23	0.1015	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,039.08020	1,751.752	20.04	0.6644	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			652.98480	784.213	20.07	0.3472	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			656.77270	788.560	20.07	0.3485	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,970.17400	1,689.142	20.08	0.6502	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			660.57400	793.242	20.08	0.3498	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,373.90960	2,059.326	19.85	0.7273	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			454.30960	553.426	19.85	0.2727	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,101.69420	3,421.678	23.96	0.7367	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			459.85870	407.230	25.49	0.2060	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,040.25870	4,401.330	25.49	0.7940	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,976.37270	1,694.460	20.07	0.6515	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			619.48020	745.852	20.04	0.3356	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,982.58480	1,700.113	20.07	0.6528	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			621.29420	527.578	23.96	0.2633	0.00	0	2,912
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,531.58280	1,327.829	21.35	0.4968	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,532.68280	1,760.329	21.35	0.5032	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,527.61570	1,324.331	21.36	0.4958	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,538.71570	1,766.831	21.36	0.5042	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,535.53160	1,331.344	21.34	0.4978	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,526.63160	1,753.844	21.34	0.5022	0.00	0	0
Total € / R Option												0.00	0	38,310
Total € / R												132,655,287.20	7,721	138,360
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.54830		11.78270			0.0000	13,857,960.00	1,200	6,951
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.72120		11.96240			0.0000	6,962,392.80	594	1,166
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.88920		12.13740			0.0000	0.00	0	330
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.04890		12.30520			0.0000	0.00	0	3,996

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												20,820,352.80	1,794	12,443
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			12.28630	15.182	17.52	0.0399	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,705.21810	1,473.777	17.48	0.9594	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			12.51810	15.477	17.48	0.0406	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,695.45420	1,464.078	17.44	0.9586	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			12.75420	15.778	17.44	0.0414	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,714.98630	1,483.482	17.52	0.9601	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,827.19660	1,596.911	16.55	0.9008	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			54.79660	65.711	16.55	0.0992	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,818.11740	1,588.070	16.54	0.8993	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			55.71740	66.870	16.54	0.1007	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,809.05080	1,579.245	16.54	0.8978	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			56.65080	68.045	16.54	0.1022	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			174.19610	200.815	16.46	0.2015	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,648.00030	1,425.845	16.48	0.8020	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			170.60030	196.645	16.48	0.1980	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,639.79070	1,417.923	16.47	0.8002	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			172.39070	198.723	16.47	0.1998	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,631.59610	1,410.015	16.46	0.7985	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			981.36710	824.979	16.59	0.5525	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			626.16710	726.079	16.59	0.4475	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			976.32050	820.468	16.60	0.5504	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			631.12050	731.568	16.60	0.4496	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			986.43490	829.515	16.58	0.5545	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			621.23490	720.615	16.58	0.4455	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												20,820,352.80	1,794	12,443
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.64120		11.87070			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.86820		12.10650			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			1,049.26540	845.600	15.93	0.8378	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			48.56540	74.400	15.93	0.1622	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,040.52240	837.392	15.92	0.8347	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			49.82240	76.192	15.92	0.1653	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,031.80500	829.218	15.92	0.8316	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			51.10500	78.018	15.92	0.1684	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			462.45550	361.798	17.50	0.3858	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			735.95550	873.598	17.50	0.6142	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			458.98340	358.934	17.52	0.3834	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			742.48340	880.734	17.52	0.6166	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			455.53620	356.092	17.53	0.3810	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	Put			749.03620	887.892	17.53	0.6190	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			15.70530		16.07510			0.0000	101,597,585.70	6,469	6,413
CHF / R	On	19/09/2016	Foreign Exchange Future			16.08680		16.46960			0.0000	0.00	0	0
Total CHF / R Future												101,597,585.70	6,469	6,413
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,763.07630	1,430.103	19.62	0.8481	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			77.97630	114.803	19.62	0.1519	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,753.86980	1,421.917	19.62	0.8462	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			78.76980	116.617	19.62	0.1538	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,744.67150	1,413.752	19.62	0.8443	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			79.57150	118.452	19.62	0.1557	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			898.71550	728.621	21.49	0.4450	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,029.11550	1,241.821	21.49	0.5550	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			894.79590	725.315	21.50	0.4435	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,035.19590	1,248.515	21.50	0.5565	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			890.89260	722.029	21.51	0.4419	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,041.29260	1,255.229	21.51	0.5581	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												101,597,585.70	6,469	6,413
CNH / R	On	13/06/2016	Foreign Exchange Future			2.31850		2.39100			0.0000	52,282,175.00	22,550	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.35120		2.42550			0.0000	0.00	0	0
Total CNH / R Future												52,282,175.00	22,550	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,069.30300	1,481.673	20.25	0.7150	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			259.30300	396.673	20.25	0.2850	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,990.22470	1,413.323	20.22	0.6983	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			280.22470	428.323	20.22	0.3017	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,912.43650	1,346.713	20.20	0.6811	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			302.43650	461.713	20.20	0.3189	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,533.66460	1,919.890	20.79	0.5855	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,247.38060	900.101	20.85	0.4039	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,592.38060	1,988.100	20.85	0.5961	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,207.20190	869.329	20.91	0.3934	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,652.20190	2,057.329	20.91	0.6066	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,288.66460	931.890	20.79	0.4145	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												52,282,175.00	22,550	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Future			2.30500		2.35570			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.35850		2.41140			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,871.94000	2,400.868	21.09	0.8691	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			114.94000	150.868	21.09	0.1309	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,779.92750	2,316.887	21.09	0.8581	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			122.92750	166.887	21.09	0.1419	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,688.47540	2,234.170	21.10	0.8465	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			131.47540	184.170	21.10	0.1535	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,588.34600	1,286.840	22.09	0.4955	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,374.34600	1,601.840	22.09	0.5045	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,542.65330	1,247.469	22.14	0.4848	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,428.65330	1,662.469	22.14	0.5152	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,498.57220	1,209.163	22.20	0.4741	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,484.57220	1,724.163	22.20	0.5259	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.94340		2.01470			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.98070		2.05360			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.01560		2.09040			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.04810		2.12400			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			386.71790	220.090	22.25	0.2085	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,439.71790	1,986.090	22.25	0.7915	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			363.83210	206.379	22.41	0.1971	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,516.83210	2,072.379	22.41	0.8029	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			342.29780	193.566	22.56	0.1864	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,595.29780	2,159.566	22.56	0.8136	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			899.05440	632.309	21.38	0.3490	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,563.05440	2,025.309	21.38	0.6510	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			866.03210	609.287	21.51	0.3384	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,630.03210	2,102.287	21.51	0.6616	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			834.17920	587.186	21.63	0.3281	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,698.17920	2,180.186	21.63	0.6719	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,333.87650	1,008.623	21.02	0.4234	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,629.87650	2,052.623	21.02	0.5766	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,296.44490	979.897	21.11	0.4138	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,692.44490	2,123.897	21.11	0.5862	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,260.04880	952.060	21.20	0.4044	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,756.04880	2,196.060	21.20	0.5956	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,636.73400	1,287.595	20.98	0.4555	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,796.73400	2,206.595	20.98	0.5445	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,597.66750	1,255.917	21.05	0.4469	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,857.66750	2,274.917	21.05	0.5531	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,559.51380	1,226.273	21.13	0.4385	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,919.51380	2,345.273	21.13	0.5615	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			0.14660		0.15170			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14730		0.15180			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14690		0.15110			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			0.07030		0.07140			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06470		0.06620			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06030		0.06190			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.40960		10.59040			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.56510		10.75140			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.71590		10.90960			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			1,594.90810	1,416.208	19.11	0.9564	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			14.50810	16.608	19.11	0.0436	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,614.34400	1,435.552	19.19	0.9581	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			13.94400	15.952	19.19	0.0419	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,604.62320	1,425.876	19.15	0.9572	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			14.22320	16.276	19.15	0.0428	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,397.20300	1,226.346	17.73	0.8330	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			105.80300	121.246	17.73	0.1670	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,388.81440	1,218.285	17.73	0.8309	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			107.41440	123.185	17.73	0.1691	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,380.44670	1,210.248	17.72	0.8288	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			109.04670	125.148	17.72	0.1712	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			710.58570	600.795	18.21	0.4989	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			650.98570	734.895	18.21	0.5011	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			706.03660	596.906	18.23	0.4965	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			656.43660	741.006	18.23	0.5035	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			701.51120	593.036	18.24	0.4942	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			661.91120	747.136	18.24	0.5058	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 NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.37190		1.39500			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38640		1.41010			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.39940		1.42340			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.40760		1.43220			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			750.00000	519.000		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			650.00000	419.000		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			550.00000	319.000		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	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			99.00000	336.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			101.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	136.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			1.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	236.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			134.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	106.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			34.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	206.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			234.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	6.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			122.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	124.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			22.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	224.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			78.00000	324.000		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			1.13790		1.12150			0.0000	0.00	0	4,694
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14180		1.12530			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14570		1.12930			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,694
Total QUANTO € / \$												0.00	0	4,694
RAIN	On	13/06/2016	Foreign Exchange Future			26,615.37000		27,367.08000			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
RAIN	On	19/09/2016	Foreign Exchange Future			27,139.09000		27,912.55000			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			11.16250		11.42750			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.36920		11.63430			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			1,268.48650	1,020.047	16.98	0.8893	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			30.98650	47.547	16.98	0.1107	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,259.02970	1,011.305	16.98	0.8869	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			31.52970	48.805	16.98	0.1131	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,249.58240	1,002.591	16.98	0.8844	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			32.08240	50.091	16.98	0.1156	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			582.61110	450.174	17.96	0.4544	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			568.31110	700.974	17.96	0.5456	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			578.12390	446.585	17.98	0.4517	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			573.82390	707.385	17.98	0.5483	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			573.66140	443.025	17.99	0.4490	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			579.36140	713.825	17.99	0.5510	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			5.21570		5.35000			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.18860		5.31960			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			602.21230	476.188	16.62	0.8945	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			12.21230	20.488	16.62	0.1055	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			592.67090	467.303	16.60	0.8897	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			12.67090	21.603	16.60	0.1103	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			583.14750	458.470	16.57	0.8847	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			13.14750	22.770	16.57	0.1153	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			274.58430	202.112	16.16	0.4800	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			204.98430	263.512	16.16	0.5200	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			269.24410	198.065	16.18	0.4733	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			209.64410	269.465	16.18	0.5267	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			263.97180	194.085	16.20	0.4666	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			214.37180	275.485	16.20	0.5334	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/06/2016 Foreign Exchange Future			1.27630		1.31670			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.22280		1.25940			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2937218583.10	210,762	1,135,083
Total Options									90143383.26	150,944	1,696,174
Grand Total:									3,027,361,966.36	361,706	2,831,257