



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/01/2016 Foreign Exchange Future			16.76900		16.78380			0.0000	0.00	0	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.76900		16.78380			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.76900		16.78680			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.78410		16.80200			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.78980		16.80740			0.0000	0.00	0	212
\$ / R On 01/02/2016 Foreign Exchange Future			16.79790		16.81550			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.82210		16.83980			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.82750		16.84520			0.0000	201,930.00	12	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.83560		16.85330			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.83830		16.85600			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.84100		16.85870			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.84640		16.86410			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.86510		16.88270			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.86860		16.88630			0.0000	354,240.60	21	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.87920		16.89690			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.88620		16.90390			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.90390		16.92150			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.91800		16.93570			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.92860		16.94620			0.0000	2,176,171,530.00	128,550	974,392
\$ / R On 15/03/2016 Foreign Exchange Future			16.93210		16.94980			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.93570		16.95330			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Future			16.96000		16.97770			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			16.97920		16.99710			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			17.00160		17.01970			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			17.00490		17.02300			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			17.00810		17.02620			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			17.03370		17.05210			0.0000	2,418,785.40	142	1,033
\$ / R	On	18/04/2016	Foreign Exchange Future			17.04330		17.06180			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			17.06930		17.08800			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			17.11540		17.13420			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			17.12530		17.14410			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			17.17140		17.19020			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			17.18460		17.20340			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			17.20430		17.22320			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			17.21090		17.22980			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			17.21420		17.23310			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			17.22740		17.24630			0.0000	305,166,163.60	17,714	78,125
\$ / R	On	24/06/2016	Foreign Exchange Future			17.26360		17.28250			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			17.27680		17.29570			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.37000		17.38930			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.37360		17.39280			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.42620		17.44540			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.47880		17.49800			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.51740		17.53660			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.52450		17.54360			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.52800		17.54710			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.54200		17.56120			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.54900		17.56820			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.56310		17.58220			0.0000	526,893.00	30	34,439
\$ / R	On	28/09/2016	Foreign Exchange Future			17.59470		17.61380			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.69370		17.71380			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.81480		17.83920			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.87350		17.90000			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.89180		17.91900			0.0000	447,295.00	25	10,897
\$ / R	On	13/03/2017	Foreign Exchange Future			18.12150		18.14500			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			18.32080		18.34160			0.0000	0.00	0	0
Total \$ / R Future												2,485,286,837.60	146,494	1,107,729
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call			1,134.77360	1,119.138	43.85	0.9987	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put			0.97360	0.138	43.85	0.0013	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call			976.00620	959.259	40.16	0.9975	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put			2.20620	0.259	40.16	0.0025	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call			802.45060	783.412	33.67	0.9726	0.00	0	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put			8.65060	4.412	33.67	0.0274	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			1,129.73170	1,110.542	32.25	0.9907	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			2.93170	1.542	32.25	0.0093	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			3,302.02640	3,284.123	39.74	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.02640	0.023	39.74	0.0001	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			2,322.47770	2,304.350	32.80	0.9989	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			0.47770	0.250	32.80	0.0011	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,645.10620	1,625.561	27.87	0.9936	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			3.10620	1.461	27.87	0.0064	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,832.00010	3,814.100	35.42	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00010	0.000	35.42	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,692.00070	3,674.100	36.78	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.00070	0.001	36.78	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,485.92900	1,466.173	26.41	0.9907	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			3.92900	2.073	26.41	0.0093	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			5,002.00000	4,984.100	24.02	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	24.02	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,547.79940	2,530.050	32.20	0.9990	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.39940	0.250	32.20	0.0010	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			2,308.19330	2,290.298	30.98	0.9980	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.79330	0.498	30.98	0.0020	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			3,067.48760	3,049.856	34.83	0.9998	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.08760	0.056	34.83	0.0002	0.00	0	100
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			274.93310	234.481	20.14	0.4813	0.00	0	2,500
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			299.43310	276.581	20.14	0.5187	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			900.69510	869.652	19.09	0.8597	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			70.89510	57.552	19.09	0.1403	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			475.32300	436.079	20.20	0.5867	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			290.12300	268.579	20.20	0.4133	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			459.38370	420.046	20.24	0.5730	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			304.18370	282.546	20.24	0.4270	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			5,245.20760	5,227.508	35.96	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00760	0.008	35.96	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,463.27030	1,443.557	20.52	0.9565	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			18.07030	16.057	20.52	0.0435	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			432.76070	394.358	20.07	0.5350	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			359.46070	338.758	20.07	0.4650	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			530.55800	492.144	19.85	0.6086	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			284.55800	263.844	19.85	0.3914	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			523.20240	484.711	19.96	0.5954	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			304.50240	283.710	19.96	0.4046	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,961.45770	1,941.449	19.48	0.9853	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			7.35770	5.049	19.48	0.0147	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,935.82530	2,917.447	23.95	0.9971	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			1.72530	1.047	23.95	0.0029	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,567.03290	2,548.260	22.26	0.9947	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			2.93290	1.860	22.26	0.0053	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			1,300.83880	1,271.072	18.56	0.9041	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			58.13880	45.972	18.56	0.0959	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			5,082.73280	5,065.126	29.80	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.03280	0.026	29.80	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,384.56350	3,366.395	25.85	0.9970	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			1.86350	1.295	25.85	0.0030	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			2,054.20120	2,032.210	19.51	0.9817	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			11.50120	7.110	19.51	0.0183	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			2,245.78120	2,224.717	20.48	0.9849	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			9.48120	6.117	20.48	0.0151	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,980.89280	2,962.301	23.74	0.9931	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			3.99280	3.101	23.74	0.0069	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			2,306.92140	2,286.525	20.74	0.9830	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			10.02140	7.325	20.74	0.0170	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			2,305.39540	2,284.793	20.72	0.9809	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			11.49540	8.593	20.72	0.0191	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			2,295.55520	2,274.906	20.67	0.9806	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			11.65520	8.706	20.67	0.0194	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			2,315.23750	2,294.681	20.76	0.9811	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			11.33750	8.481	20.76	0.0189	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			2,286.46900	2,265.408	20.33	0.9760	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			14.96900	11.508	20.33	0.0240	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,406.28480	4,388.459	26.09	0.9990	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.58480	0.459	26.09	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			46.40340	37.354	27.28	0.0516	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,330.20340	3,338.754	27.28	0.9484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			12.31140	3.271	26.56	0.0060	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,116.11140	5,124.671	26.56	0.9940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			477.08950	437.525	20.99	0.4443	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			710.88950	688.925	20.99	0.5557	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			400.55960	363.426	21.53	0.3845	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			864.35960	844.826	21.53	0.6155	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	26.56	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,053.80000	133,071.400	26.56	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			764.80830	722.976	19.74	0.6306	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			368.60830	344.376	19.74	0.3694	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			659.99480	617.607	20.08	0.5695	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			463.79480	439.007	20.08	0.4305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			3.78900	0.687	26.56	0.0014	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,207.58900	6,222.087	26.56	0.9986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			888.13650	847.656	19.38	0.6943	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			281.93650	259.056	19.38	0.3057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			821.82470	780.539	19.57	0.6611	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			325.62470	301.939	19.57	0.3389	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			211.71990	185.212	23.43	0.2192	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,505.51990	1,496.612	23.43	0.7808	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,011.54150	972.917	19.06	0.7497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			215.34150	194.317	19.06	0.2503	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			977.98260	938.817	19.14	0.7354	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			231.78260	210.217	19.14	0.2646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			612.09390	569.693	20.25	0.5392	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			515.89390	491.093	20.25	0.4608	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,126.09110	1,088.315	18.84	0.7929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			169.89110	149.715	18.84	0.2071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,118.66240	1,080.777	18.85	0.7904	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			172.46240	152.177	18.85	0.2096	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			792.92860	751.346	19.65	0.6459	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			346.72860	322.746	19.65	0.3541	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			1,296.12270	1,261.046	18.65	0.8451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			119.92270	102.446	18.65	0.1549	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			1,232.86720	1,196.754	18.72	0.8270	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			136.66720	118.154	18.72	0.1730	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			932.29950	892.435	19.26	0.7150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			256.09950	233.835	19.26	0.2850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,443.98410	1,411.382	18.49	0.8817	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			87.78410	72.782	18.49	0.1183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,435.57910	1,402.836	18.50	0.8798	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			89.37910	74.236	18.50	0.1202	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			1,038.93920	1,000.775	18.99	0.7609	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			202.73920	182.175	18.99	0.2391	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,477.81630	1,445.780	18.46	0.8890	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			81.61630	67.180	18.46	0.1110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,469.32670	1,437.147	18.47	0.8872	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			83.12670	68.547	18.47	0.1128	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			1,194.14720	1,157.416	18.76	0.8152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			147.94720	128.816	18.76	0.1848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,723.35150	1,695.242	18.22	0.9323	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			47.15150	36.642	18.22	0.0677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			1,563.82660	1,533.210	18.37	0.9061	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			67.62660	54.609	18.37	0.0939	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			1,312.18120	1,277.372	18.63	0.8494	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			115.98120	98.772	18.63	0.1506	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,826.32510	1,798.098	18.30	0.9439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			40.12510	29.498	18.30	0.0561	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,788.51290	1,759.675	18.16	0.9410	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			42.31290	31.075	18.16	0.0590	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,460.85800	1,428.538	18.48	0.8854	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			84.65800	69.938	18.48	0.1146	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,969.06060	1,942.904	18.83	0.9537	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			32.86060	24.304	18.83	0.0463	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,949.94890	1,923.537	18.76	0.9525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			33.74890	24.937	18.76	0.0475	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,494.85770	1,463.104	18.44	0.8926	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			78.65770	64.504	18.44	0.1074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,074.56800	2,049.708	19.22	0.9598	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			28.36800	21.108	19.22	0.0402	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,988.19520	1,962.287	18.90	0.9549	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			31.99520	23.687	18.90	0.0451	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,741.41610	1,713.576	18.20	0.9349	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			45.21610	34.976	18.20	0.0651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			2,267.88990	2,244.970	19.93	0.9688	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			21.68990	16.370	19.93	0.0312	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			2,219.39880	2,196.039	19.75	0.9667	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			23.19880	17.439	19.75	0.0333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,940.40220	1,913.860	18.73	0.9519	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			34.20220	25.260	18.73	0.0481	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,492.10340	2,470.861	20.75	0.9766	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			15.90340	12.261	20.75	0.0234	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,462.76200	2,441.329	20.64	0.9757	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			16.56200	12.729	20.64	0.0243	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,978.62540	1,952.593	18.87	0.9543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			32.42540	23.993	18.87	0.0457	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,747.37450	2,727.477	21.67	0.9831	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			11.17450	8.877	21.67	0.0169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,698.16110	2,678.043	21.49	0.9821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			11.96110	9.443	21.49	0.0179	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			2,171.00990	2,147.182	19.58	0.9646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			24.80990	18.582	19.58	0.0354	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,954.58960	2,935.456	22.41	0.9870	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			8.38960	6.856	22.41	0.0130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,855.81830	2,836.352	22.06	0.9853	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			9.61830	7.751	22.06	0.0147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			2,374.90230	2,352.850	20.32	0.9728	2,832,831.88	1,204	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			18.70230	14.250	20.32	0.0272	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			3,192.23450	3,173.715	23.26	0.9904	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			6.03450	5.115	23.26	0.0096	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			3,013.92770	2,994.971	22.62	0.9880	2,360,036.83	788	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			7.72770	6.371	22.62	0.0120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,649.00250	2,628.646	21.31	0.9809	2,066,116.07	786	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			12.80250	10.046	21.31	0.0191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			3,400.71500	3,382.565	24.01	0.9926	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			4.51500	3.965	24.01	0.0074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			3,321.24360	3,302.969	23.72	0.9918	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			5.04360	4.369	23.72	0.0082	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,757.22360	2,737.368	21.70	0.9833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			11.02360	8.768	21.70	0.0167	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,748.65500	3,730.689	24.65	0.9960	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			2.45500	2.089	24.65	0.0040	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,688.93000	3,670.951	24.55	0.9955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			2.73000	2.351	24.55	0.0045	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			3,004.03440	2,985.049	22.59	0.9878	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			7.83440	6.449	22.59	0.0122	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			4,147.38770	4,129.525	25.27	0.9981	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			1.18770	0.925	25.27	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,997.76540	3,979.863	25.03	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			1.56540	1.263	25.03	0.0025	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			3,202.15200	3,183.653	23.30	0.9905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			5.95200	5.054	23.30	0.0095	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,686.62290	4,668.885	26.10	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.42290	0.286	26.10	0.0006	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			4,396.94210	4,379.143	25.65	0.9989	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.74210	0.543	25.65	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			3,450.34480	3,432.333	24.18	0.9930	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			4.14480	3.733	24.18	0.0070	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,896.47830	4,878.776	26.42	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.27830	0.176	26.42	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,886.48390	4,868.780	26.41	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.28390	0.181	26.41	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,848.25370	3,830.312	24.80	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			2.05370	1.712	24.80	0.0034	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,996.42720	4,978.740	26.58	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.22720	0.139	26.58	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,946.45150	4,928.757	26.50	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.25150	0.157	26.50	0.0003	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			4,207.26220	4,189.415	25.36	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			1.06220	0.815	25.36	0.0017	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			5,146.35900	5,128.693	26.73	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.15900	0.093	26.73	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			5,116.37420	5,098.703	26.73	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.17420	0.103	26.73	0.0002	124.01	1,204	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,836.51390	4,818.803	26.33	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.31390	0.203	26.33	0.0004	159.32	786	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			5,346.28480	5,328.648	26.73	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.08480	0.048	26.73	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			5,036.40930	5,018.727	26.64	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.20930	0.127	26.64	0.0003	100.00	788	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,906.47270	4,888.772	26.44	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.27270	0.172	26.44	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,896.21250	5,878.606	26.73	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.01250	0.006	26.73	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			5,396.27210	5,378.640	26.73	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.07210	0.040	26.73	0.0001	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			1,286.67400	1,251.128	18.71	0.8388	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			126.87400	109.028	18.71	0.1612	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,616.81210	3,598.651	24.23	0.9945	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			3.51210	2.951	24.23	0.0055	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			2,344.75970	2,322.739	20.32	0.9687	0.00	0	17,991

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			21.45970	17.039	20.32	0.0313	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			3,315.08960	3,296.338	22.97	0.9890	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			7.38960	6.338	22.97	0.0110	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			2,047.60150	2,022.094	19.05	0.9457	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			39.90150	32.094	19.05	0.0543	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,811.66590	1,782.608	18.26	0.9167	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			64.56590	53.408	18.26	0.0833	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			1,231.96820	1,194.081	18.70	0.7873	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			194.86820	174.881	18.70	0.2127	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			5,197.64850	5,179.572	26.43	0.9993	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.54850	0.371	26.43	0.0007	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,503.46640	3,485.043	22.93	0.9902	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			6.36640	5.843	22.93	0.0098	0.00	0	150
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			770.87580	729.344	19.96	0.5724	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			541.17580	517.744	19.96	0.4276	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,335.46290	1,298.473	18.61	0.8020	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			185.76290	166.873	18.61	0.1980	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			1,217.69930	1,179.169	18.78	0.7631	0.00	0	5,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			234.69930	214.269	18.78	0.2369	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			1,095.82230	1,055.906	19.03	0.7168	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			299.62230	277.806	19.03	0.2832	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,373.22420	1,335.978	18.67	0.7905	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			211.12420	192.278	18.67	0.2095	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			3,107.95340	3,088.352	20.49	0.9775	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			16.15340	15.052	20.49	0.0225	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,753.85480	1,721.414	18.15	0.8761	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			112.05480	98.114	18.15	0.1239	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			707.04220	667.073	20.42	0.5095	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			735.24220	713.773	20.42	0.4905	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,597.68390	3,578.645	21.07	0.9862	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			9.68390	9.345	21.07	0.0138	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,599.83940	1,564.300	18.38	0.8295	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			171.83940	155.000	18.38	0.1705	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			1,157.36660	1,117.916	19.04	0.6995	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			359.36660	338.616	19.04	0.3005	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			5,290.28790	5,271.041	25.95	0.9975	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			2.28790	1.741	25.95	0.0025	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,886.02820	2,864.907	19.12	0.9611	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			31.82820	29.507	19.12	0.0389	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,782.52480	1,748.131	18.19	0.8479	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			158.32480	142.731	18.19	0.1521	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,448.63000	1,409.876	18.67	0.7620	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			284.53000	264.576	18.67	0.2380	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			1,086.62290	1,046.114	19.63	0.6167	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			596.42290	574.714	19.63	0.3833	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			5,393.06620	5,374.183	24.08	0.9965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.86620	2.783	24.08	0.0035	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,702.45650	3,683.777	19.54	0.9834	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			12.25650	12.377	19.54	0.0166	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,415.98980	1,376.183	18.81	0.7309	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			355.78980	334.783	18.81	0.2691	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			2,462.95690	2,438.191	18.30	0.9185	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			79.55690	73.591	18.30	0.0815	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			5,028.77510	5,009.475	22.97	0.9937	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.57510	5.175	22.97	0.0063	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,951.92420	1,917.860	18.14	0.8454	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			178.72420	163.560	18.14	0.1546	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,691.77810	2,669.045	18.20	0.9346	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			61.97810	58.145	18.20	0.0654	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,712.14060	1,674.833	18.43	0.7925	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			262.34060	243.933	18.43	0.2075	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,954.65440	3,935.620	19.60	0.9853	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			11.55440	11.420	19.60	0.0147	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,944.72800	3,925.700	19.57	0.9852	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			11.62800	11.500	19.57	0.0148	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,934.80180	3,915.780	19.54	0.9850	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			11.70180	11.580	19.54	0.0150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,958.00680	3,939.105	19.40	0.9850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			11.70680	11.705	19.40	0.0150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,729.74640	3,711.091	18.71	0.9822	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			13.44640	13.691	18.71	0.0178	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			4,057.32750	4,038.339	19.70	0.9861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			11.02750	10.939	19.70	0.0139	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,967.93710	3,949.026	19.43	0.9851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			11.63710	11.626	19.43	0.0149	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			2,485.00630	2,461.126	18.10	0.9122	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			88.70630	83.726	18.10	0.0878	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,948.07740	3,929.185	19.37	0.9849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			11.77740	11.785	19.37	0.0151	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,759.50420	3,740.813	18.80	0.9826	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			13.20420	13.413	18.80	0.0174	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,580.95810	1,541.611	18.60	0.7540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			334.65810	314.211	18.60	0.2460	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			3,032.04520	3,013.437	18.07	0.9570	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			35.74520	36.037	18.07	0.0430	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,799.67970	2,779.477	18.08	0.9411	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			53.37970	52.077	18.08	0.0589	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,430.79770	1,389.995	18.82	0.7125	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			414.49770	392.595	18.82	0.2875	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			2,415.12200	2,390.140	18.10	0.9045	788,746.10	330	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			98.82200	92.740	18.10	0.0955	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			2,354.66590	2,328.632	18.10	0.8973	0.00	0	53,633

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	15.00	Put			108.36590	101.232	18.10	0.1027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,201.36200	1,160.543	19.39	0.6365	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			585.06200	563.143	19.39	0.3635	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,547.41280	1,507.723	18.65	0.7451	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			351.11280	330.323	18.65	0.2549	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,514.36740	1,474.346	18.69	0.7362	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			368.06740	346.946	18.69	0.2638	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			996.01850	955.279	20.10	0.5558	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			809.71850	787.879	20.10	0.4442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			1,254.47600	1,213.825	19.23	0.6556	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			538.17600	516.425	19.23	0.3444	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			1,243.68520	1,202.994	19.26	0.6518	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			547.38520	525.594	19.26	0.3482	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			612.93690	578.391	21.93	0.3765	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,536.63690	1,520.991	21.93	0.6235	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			1,110.94240	1,070.006	19.69	0.6023	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			674.64240	652.606	19.69	0.3977	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			1,054.26940	1,013.379	19.89	0.5798	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			737.96940	715.979	19.89	0.4202	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			4,256.09080	4,236.958	20.30	0.9880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			9.79080	9.558	20.30	0.0120	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			722.87470	685.498	21.30	0.4320	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,266.57470	1,248.098	21.30	0.5680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			639.81740	604.443	21.76	0.3904	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,463.51740	1,447.043	21.76	0.6096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			5,092.25740	5,072.834	22.82	0.9935	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.95740	5.434	22.82	0.0065	1,793.35	330	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			4,345.58260	4,326.397	20.57	0.9888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			9.28260	8.997	20.57	0.0112	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			1,247.89910	1,207.293	19.40	0.6379	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			605.39910	583.693	19.40	0.3621	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			2,254.63600	2,226.754	18.04	0.8753	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			142.13600	133.154	18.04	0.1247	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,275.69650	1,235.033	19.33	0.6428	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			599.99650	578.233	19.33	0.3572	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			1,073.51450	1,032.722	20.02	0.5676	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			817.81450	795.922	20.02	0.4324	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,499.75990	5,480.455	22.51	0.9957	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.05990	3.655	22.51	0.0043	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,809.78580	3,791.070	18.25	0.9820	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			14.08580	14.270	18.25	0.0180	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			780.12630	742.824	21.67	0.4138	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,580.82630	1,562.824	21.67	0.5862	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1,411.49140	1,369.886	19.19	0.6545	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			622.19140	599.886	19.19	0.3455	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,908.85730	3,889.476	17.40	0.9809	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			16.05730	15.876	17.40	0.0191	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			1,163.30100	1,121.781	20.06	0.5675	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			900.50100	878.181	20.06	0.4325	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			1,033.14720	992.061	20.57	0.5178	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,090.34720	1,068.461	20.57	0.4822	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,598.04040	5,578.476	21.69	0.9946	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			5.24040	4.876	21.69	0.0054	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			2,179.48640	2,146.315	18.01	0.8227	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			254.08640	240.115	18.01	0.1773	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,758.62720	4,738.719	19.69	0.9867	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			13.22720	12.519	19.69	0.0133	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			1,067.15500	1,053.711	21.34	0.5028	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,269.15500	1,274.911	21.34	0.4972	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			986.84270	992.228	21.99	0.4745	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,418.84270	1,443.428	21.99	0.5255	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,704.66470	5,686.276	21.50	0.9926	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			6.66470	7.476	21.50	0.0074	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			4,018.09360	3,997.507	16.92	0.9789	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			20.09360	18.707	16.92	0.0211	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1,096.08430	1,054.560	20.80	0.5026	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,299.48430	1,277.160	20.80	0.4974	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			1,074.51920	1,033.266	20.89	0.4947	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,337.91920	1,315.866	20.89	0.5053	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			4,057.64050	4,035.647	16.56	0.9795	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			21.04050	18.247	16.56	0.0205	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,859.14710	3,836.673	15.89	0.9776	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			22.54710	19.273	15.89	0.0224	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,275.12110	1,232.741	20.15	0.5638	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,031.52110	1,008.241	20.15	0.4362	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,790.11280	3,764.436	15.61	0.9767	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			26.51280	19.936	15.61	0.0233	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			4,070.78780	4,046.542	16.53	0.9793	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			23.68780	18.542	16.53	0.0207	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			1,087.33970	1,046.194	20.89	0.4966	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,340.23970	1,318.194	20.89	0.5034	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,750.90330	2,712.226	16.47	0.8977	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			139.70330	120.226	16.47	0.1023	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			826.15330	789.478	22.13	0.3931	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			1,974.95330	1,957.478	22.13	0.6069	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			4,281.96360	4,257.234	17.10	0.9805	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			23.76360	18.234	17.10	0.0195	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			4,301.73040	4,277.148	17.16	0.9806	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			23.53040	18.148	17.16	0.0194	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			4,291.84670	4,267.191	17.13	0.9805	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			23.64670	18.191	17.13	0.0195	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			3,155.31590	3,120.066	15.46	0.9428	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	14.50	Put			73.11590	56.966	15.46	0.0572	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,791.22600	1,748.025	18.78	0.7050	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			569.02600	544.925	18.78	0.2950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1,239.58820	1,197.385	20.41	0.5418	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,157.38820	1,134.285	20.41	0.4582	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			1,163.49540	1,121.344	20.69	0.5154	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,281.29540	1,258.244	20.69	0.4846	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			4,296.17450	4,271.445	17.01	0.9804	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			23.97450	18.345	17.01	0.0196	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			4,306.05620	4,281.403	17.05	0.9805	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			23.85620	18.303	17.05	0.0195	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			660.27520	627.842	23.24	0.3195	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			2,628.07520	2,614.742	23.24	0.6805	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,518.26590	1,475.114	19.40	0.6319	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			796.06590	772.014	19.40	0.3681	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			4,365.36000	4,341.157	17.25	0.9810	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			23.16000	18.057	17.25	0.0190	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			4,315.93940	4,291.362	17.08	0.9806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			23.73940	18.262	17.08	0.0194	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			1,012.56610	972.688	21.43	0.4539	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,648.76610	1,627.988	21.43	0.5461	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			964.24650	925.250	21.64	0.4359	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			1,760.44650	1,740.550	21.64	0.5641	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,821.01730	5,801.933	20.26	0.9929	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			7.21730	7.233	20.26	0.0071	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			4,141.05400	4,116.402	16.50	0.9771	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			27.25400	21.702	16.50	0.0229	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			946.01310	907.858	22.11	0.4093	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,082.21310	2,064.158	22.11	0.5907	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,920.69460	5,900.725	19.38	0.9932	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			6.89460	7.025	19.38	0.0068	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			4,244.23070	4,218.941	16.33	0.9750	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			30.43070	25.241	16.33	0.0250	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			967.15800	928.545	22.00	0.4171	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,023.35800	2,004.845	22.00	0.5829	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			928.16800	889.903	22.65	0.3818	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,488.96800	2,475.103	22.65	0.6182	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			6,046.04400	6,021.890	18.62	0.9933	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			6.84400	7.090	18.62	0.0067	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			4,373.15820	4,343.796	16.15	0.9730	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			33.95820	28.996	16.15	0.0270	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			5,259.33860	5,233.463	17.87	0.9828	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			19.33860	19.963	17.87	0.0172	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			5,279.06490	5,253.265	17.91	0.9830	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			19.06490	19.765	17.91	0.0170	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			5,269.20130	5,243.364	17.89	0.9829	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			19.20130	19.864	17.89	0.0171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			3,158.18460	3,113.795	15.63	0.9019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			149.18460	131.995	15.63	0.0981	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,938.22740	2,892.320	16.40	0.8678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			219.22740	200.520	16.40	0.1322	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,634.56710	4,602.591	15.62	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			25.46860	20.764	15.65	0.0200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			729.73830	697.153	24.27	0.2976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,610.73830	3,605.353	24.27	0.7024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			6,127.72660	6,100.854	18.75	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			8.72660	9.054	18.75	0.0080	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			2,752.23420	2,740.824	22.97	0.6327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			908.52240	870.270	23.05	0.3628	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			2,799.52240	2,788.470	23.05	0.6372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,654.37050	4,622.536	15.68	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			25.37050	20.736	15.68	0.0200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,644.46860	4,612.564	15.65	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,293.07920	2,278.178	22.22	0.5842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1,036.82380	995.344	22.35	0.4072	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,367.82380	2,353.544	22.35	0.5928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			699.80500	668.311	24.52	0.2863	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			3,780.80500	3,776.510	24.52	0.7137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			921.23420	882.624	22.97	0.3673	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,102.58090	2,086.075	21.89	0.5612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1,106.88150	1,063.721	22.01	0.4307	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,167.88150	2,151.921	22.01	0.5693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			813.16490	777.765	23.65	0.3285	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,194.16490	3,185.965	23.65	0.6715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1,062.07920	1,019.978	22.22	0.4158	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			636.35660	611.473	18.57	0.2815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			2,113.78150	2,061.504	18.63	0.7099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			664.78150	639.704	18.63	0.2901	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			932.01230	893.109	22.91	0.3711	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			2,713.01230	2,701.309	22.91	0.6289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1,131.58090	1,087.874	21.89	0.4388	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			277.35810	258.235	16.94	0.1574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,536.81590	2,491.212	18.01	0.7901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			417.81590	399.412	18.01	0.2099	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1,101.48670	1,058.450	22.03	0.4289	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,182.48670	2,166.650	22.03	0.5711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,155.35660	2,103.273	18.57	0.7185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			164.57090	146.918	15.81	0.1060	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			3,088.14260	3,043.170	15.87	0.8917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			169.14260	151.370	15.87	0.1083	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,262.97330	1,216.568	21.33	0.4808	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			1,793.97330	1,774.768	21.33	0.5192	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	15.40	Call			2,796.35810	2,750.035	16.94	0.8426	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			25.56710	20.791	15.62	0.0201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,446.50950	4,413.098	15.03	0.9787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			27.50950	21.298	15.03	0.0213	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			2,278.02580	2,226.638	18.38	0.7428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			559.02580	534.838	18.38	0.2572	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			3,103.57090	3,058.718	15.81	0.8940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			3,086.72090	3,042.426	16.59	0.8459	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			301.72090	280.926	16.59	0.1541	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.00000	2,212.941	19.14	0.6866	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			0.00000	841.441	19.14	0.3134	1,514,594.34	1,800	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	832.486	24.73	0.3090	1,498,474.08	1,800	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			0.00000	4,130.986	24.73	0.6910	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			3,100.79990	3,056.481	16.54	0.8482	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			295.79990	274.981	16.54	0.1518	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			3,093.75170	3,049.444	16.57	0.8471	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			298.75170	277.944	16.57	0.1529	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			3,230.43490	3,199.068	17.20	0.8185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			418.83490	408.268	17.20	0.1815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			3,243.57020	3,212.081	17.16	0.8206	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			411.97020	401.281	17.16	0.1794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			3,236.99740	3,205.563	17.18	0.8196	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			415.39740	404.763	17.18	0.1804	0.00	0	0
Total \$ / R Option												11,062,975.99	9,816	1,696,422
Total \$ / R												2,496,349,813.59	156,310	2,804,151
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.92860		16.94620			0.0000	0.00	0	1,049
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			17.22740		17.24630			0.0000	689,096.00	40	116
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.56310		17.58220			0.0000	0.00	0	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.89180		17.91900			0.0000	0.00	0	0
Total \$ / R MAXI Future												689,096.00	40	1,255
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			455,674.53750	453,898.207	25.90	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			54.53750	38.207	25.90	0.0008	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			454,675.60810	452,899.064	25.88	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			55.60810	39.063	25.88	0.0008	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			453,676.69610	451,899.940	25.87	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			56.69610	39.940	25.87	0.0008	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			381,903.42630	380,027.463	18.98	0.9833	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,273.42630	1,287.463	18.98	0.0167	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			380,911.15220	379,036.263	18.95	0.9832	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,281.15220	1,296.263	18.95	0.0168	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			379,918.88360	378,045.172	18.92	0.9831	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,288.88360	1,305.172	18.92	0.0169	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			272,576.32340	268,628.490	16.55	0.8904	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		15,356.32340	13,318.490	16.55	0.1096		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		274,181.87730	270,243.867	16.50	0.8928		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		14,961.87730	12,933.867	16.50	0.1072		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		273,378.10490	269,435.246	16.53	0.8916		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		15,158.10490	13,125.246	16.53	0.1084		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		309,758.20660	304,752.138	15.73	0.8943		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		16,858.20660	14,572.138	15.73	0.1057		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		308,974.47210	303,960.773	15.76	0.8931		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		17,074.47210	14,780.773	15.76	0.1069		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		308,192.50860	303,171.315	15.78	0.8920		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		17,292.50860	14,991.315	15.78	0.1080		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											689,096.00	40	1,255
£ / R	On 26/02/2016	Foreign Exchange Future			23.88840	24.11250			0.0000		1,958,848.80	82	163
£ / R	On 29/02/2016	Foreign Exchange Future			23.90350	24.12770			0.0000		0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			23.93860	24.16290			0.0000		0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future			23.97370	24.19830			0.0000		18,004,248.70	751	32,206
£ / R	On 15/04/2016	Foreign Exchange Future			24.81000	25.04350			0.0000		421,770.00	17	72
£ / R	On 13/06/2016	Foreign Exchange Future			24.40530	24.63470			0.0000		9,786,525.30	401	2,345
£ / R	On 08/09/2016	Foreign Exchange Future			24.84000	25.07270			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			24.89680	25.12980			0.0000		373,452.00	15	390
£ / R	On 19/12/2016	Foreign Exchange Future			25.38240	25.63020			0.0000		0.00	0	0
Total £ / R Future											30,544,844.80	1,266	35,282
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		2,115.31230	1,893.563	20.97	0.8831		0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		92.81230	95.163	20.97	0.1169		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call		2,190.53530	1,970.370	20.91	0.8849		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put		92.83530	96.870	20.91	0.1151		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		2,174.15990	1,958.060	21.19	0.8570		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		131.25990	139.460	21.19	0.1430		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		5,023.15850	4,798.970	27.46	0.9839		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		14.85850	15.270	27.46	0.0161		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		5,013.28230	4,789.076	27.43	0.9838		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		14.98230	15.376	27.43	0.0162		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		5,003.40720	4,779.183	27.40	0.9836		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		15.10720	15.483	27.40	0.0164		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Call		2,292.58990	2,076.448	21.20	0.8548		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Put		144.28990	152.748	21.20	0.1452		0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Call		1,464.26590	1,278.030	21.92	0.6749		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Put		415.96590	454.330	21.92	0.3251		0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Call		1,006.22060	849.885	22.59	0.5220		0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Put		757.92060	826.185	22.59	0.4780		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Call		502.60390	405.040	24.13	0.2987		0.00	0	7,800
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Put		1,604.30390	1,731.340	24.13	0.7013		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			3,497.41490	3,269.410	23.14	0.9508	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			49.11490	45.711	23.14	0.0492	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			1,574.79970	1,395.811	22.29	0.6115	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			731.29970	785.811	22.29	0.3885	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			794.77760	691.706	23.61	0.3168	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,660.07760	2,786.406	23.61	0.6832	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			4,243.21920	4,022.248	20.38	0.9218	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			108.51920	116.948	20.38	0.0782	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			4,234.16560	4,013.212	20.38	0.9213	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			109.46560	117.912	20.38	0.0787	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,545.67280	1,381.420	21.63	0.5398	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,210.97280	1,276.120	21.63	0.4602	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			4,252.27700	4,031.290	20.38	0.9224	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			107.57700	115.990	20.38	0.0776	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			497.11760	508.975	19.28	0.2159	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,435.15070	1,292.868	21.71	0.4432	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,212.45070	2,302.868	21.71	0.5568	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			262.81900	261.049	18.87	0.1301	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3,314.46300	3,093.280	19.27	0.7858	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			491.76300	503.280	19.27	0.2142	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3,307.13260	3,086.122	19.28	0.7850	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			494.43260	506.122	19.28	0.2150	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3,299.81760	3,078.975	19.28	0.7841	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			4,135.51900	3,901.049	18.87	0.8699	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,852.68670	2,643.375	19.45	0.7174	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			732.88670	756.575	19.45	0.2826	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,865.62720	2,655.998	19.44	0.7193	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			725.82720	749.198	19.44	0.2807	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,859.15170	2,649.678	19.44	0.7184	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			729.35170	752.878	19.44	0.2816	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,632.24170	3,393.348	18.42	0.7684	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			652.04170	660.948	18.42	0.2316	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,646.72030	3,407.636	18.42	0.7699	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			646.52030	655.236	18.42	0.2301	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,639.47700	3,400.488	18.42	0.7692	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			649.27700	658.088	18.42	0.2308	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												30,544,844.80	1,266	114,210
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14397		0.14456			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14689		0.14749			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.15025		0.15085			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,586
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,461.38610	2,402.520	21.49	0.9869	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.48610	5.620	21.49	0.0131	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,455.93400	4,396.940	25.78	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.03400	0.040	25.78	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,457.12140	3,398.279	25.78	0.9969	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1.22140	1.379	25.78	0.0031	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			14.81830	18.197	17.27	0.0284	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,858.02200	1,806.870	18.22	0.8681	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			109.02200	118.170	18.22	0.1319	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,757.86690	3,697.769	21.09	0.9873	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			8.86690	9.069	21.09	0.0127	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,763.81830	2,706.897	17.27	0.9716	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			4,101.30830	4,041.351	18.92	0.9818	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.00830	16.151	18.92	0.0182	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			3,142.85900	3,087.107	18.54	0.9405	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			57.55900	61.907	18.54	0.0595	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			2,269.51080	2,220.102	18.65	0.8475	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			184.21080	194.902	18.65	0.1525	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,586
€ / R	On	25/01/2016	Foreign Exchange Future			18.28480		18.30470			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			18.29920		18.31880			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			18.36820		18.38840			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			18.39330		18.41290			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			18.39810		18.41770			0.0000	165,582.90	9	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.44120		18.46070			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.47140		18.49090			0.0000	43,629,446.80	2,362	68,255
€ / R	On	22/03/2016	Foreign Exchange Future			18.50940		18.48310			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			18.51060		18.49980			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			18.60500		18.50180			0.0000	55,815.00	3	3
€ / R	On	26/04/2016	Foreign Exchange Future			18.65060		18.52380			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.53290		18.55220			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.77920		18.58840			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.78040		18.61430			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.85210		18.87220			0.0000	0.00	0	35,244
€ / R	On	19/09/2016	Foreign Exchange Future			19.28570		19.30520			0.0000	9,989,992.60	518	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.71660		19.74520			0.0000	0.00	0	5,846
Total € / R Future												53,840,837.30	2,892	116,177
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,694.71400	3,674.814	45.71	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.01400	0.014	45.71	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,684.71520	3,664.816	45.81	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.01520	0.016	45.81	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,674.71650	3,654.817	45.90	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.01650	0.017	45.90	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			3,454.73340	3,434.832	44.67	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.03340	0.032	44.67	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			3,384.74040	3,364.838	44.17	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.04040	0.038	44.17	0.0001	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,799.35480	2,779.573	33.33	0.9987	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			0.55480	0.373	33.33	0.0013	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			3,169.00820	3,149.337	34.88	0.9995	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.20820	0.137	34.88	0.0005	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,991.61520	2,970.583	24.20	0.9944	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			3.21520	2.383	24.20	0.0056	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			2,335.58390	2,314.621	21.62	0.9847	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			7.18390	6.421	21.62	0.0153	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			557.47290	520.378	20.77	0.5407	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			454.57290	437.078	20.77	0.4593	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,884.40350	2,863.327	23.17	0.9891	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			6.70350	5.227	23.17	0.0109	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,902.14850	2,880.783	22.50	0.9828	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			11.44850	9.583	22.50	0.0172	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			5,441.20640	5,421.630	27.33	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.30640	0.230	27.33	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			5,291.31020	5,271.715	27.13	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.41020	0.315	27.13	0.0006	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,642.26560	4,622.531	26.24	0.9980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			1.36560	1.131	26.24	0.0020	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,670.48860	1,640.540	18.76	0.8957	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			79.58860	69.140	18.76	0.1043	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			46.12020	35.855	25.67	0.0486	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			3,455.22020	3,464.455	25.67	0.9514	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			2,369.83970	2,344.674	20.08	0.9609	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			28.93970	23.274	20.08	0.0391	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			2,225.03320	2,198.728	19.55	0.9541	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			34.13320	27.328	19.55	0.0459	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,792.81050	1,764.155	18.64	0.9162	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			61.91050	52.755	18.64	0.0838	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			2,564.14430	2,540.240	20.79	0.9685	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			23.24430	18.840	20.79	0.0315	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			2,525.18370	2,501.049	20.65	0.9671	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			24.28370	19.649	20.65	0.0329	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			2,515.45130	2,491.257	20.61	0.9668	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			24.55130	19.857	20.61	0.0332	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			3,538.85020	3,518.264	24.27	0.9888	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			7.95020	6.864	24.27	0.0112	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			3,449.65950	3,428.908	23.96	0.9878	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			8.75950	7.508	23.96	0.0122	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			3,133.27380	3,111.761	22.83	0.9829	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			12.37380	10.361	22.83	0.0171	0.00	0	25,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		4,462.77320	4,442.981	25.99	0.9972	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		1.87320	1.581	25.99	0.0028	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,895.76600	3,875.729	25.21	0.9929	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		4.86600	4.329	25.21	0.0071	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		3,598.35280	3,577.866	24.48	0.9895	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		7.45280	6.466	24.48	0.0105	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		4,502.64730	4,482.869	26.05	0.9974	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		1.74730	1.469	26.05	0.0026	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		4,492.67800	4,472.896	26.04	0.9974	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		1.77800	1.496	26.04	0.0026	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		4,482.70920	4,462.924	26.02	0.9973	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		1.80920	1.524	26.02	0.0027	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		682.08620	668.876	20.37	0.5396	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		618.98620	579.476	20.37	0.4604	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		700.14230	678.767	20.35	0.5399	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		620.34230	588.167	20.35	0.4601	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		0.00000	672.758	20.05	0.4575	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		0.00000	777.758	20.05	0.5425	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		769.55490	808.925	19.97	0.5373	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		815.75490	728.325	19.97	0.4627	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		795.96870	757.432	19.94	0.5133	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		813.76870	794.532	19.94	0.4867	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		855.90900	925.591	19.87	0.5413	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		947.50900	826.391	19.87	0.4587	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		876.04250	933.120	19.87	0.5416	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		941.74250	832.720	19.87	0.4584	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		28.86770	28.100	18.53	0.0313	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		4,686.89640	4,666.011	21.26	0.9852	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		14.69640	13.911	21.26	0.0148	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		2,985.32050	2,960.859	18.38	0.9319	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		73.12050	68.759	18.38	0.0681	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		3,660.24320	3,639.435	18.54	0.9695	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		28.04320	27.335	18.54	0.0305	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		3,650.65260	3,629.815	18.54	0.9691	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		28.45260	27.716	18.54	0.0309	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		3,641.06770	3,620.200	18.53	0.9687	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		53.45330	46.207	18.30	0.0378	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		4,398.96860	4,372.155	18.28	0.9619	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		53.76860	46.455	18.28	0.0381	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		4,418.34120	4,391.660	18.33	0.9624	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		53.14120	45.960	18.33	0.0376	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		4,408.65330	4,381.907	18.30	0.9622	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		248.91080	231.892	18.15	0.1259	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		3,190.49660	3,140.688	18.11	0.8353	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		345.29660	324.088	18.11	0.1647	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		3,120.33630	3,069.755	18.10	0.8277	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	16.99	Put			365.13630	343.155	18.10	0.1723	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			367.38850	345.324	18.10	0.1732	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			3,104.85050	3,054.102	18.10	0.8259	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			369.65050	347.502	18.10	0.1741	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1,195.66380	1,140.346	21.03	0.4345	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,250.46380	2,223.746	21.03	0.5655	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,594.11080	3,548.492	18.15	0.8741	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			928.92550	879.898	22.20	0.3492	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,083.72550	3,063.298	22.20	0.6508	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			3,112.58850	3,061.924	18.10	0.8268	0.00	0	0
Total € / R Option												0.00	0	333,670
Total € / R												53,840,837.30	2,892	449,847
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.67790		11.62870			0.0000	128,456.90	11	14,385
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.83660		11.78770			0.0000	0.00	0	2,814
AU\$ / R	On	19/09/2016	Foreign Exchange Future			12.02070		11.97080			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.20490		12.15930			0.0000	0.00	0	0
Total AU\$ / R Future												128,456.90	11	17,699
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			99.32650	98.028	21.37	0.1909	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,070.62650	1,020.128	21.37	0.8091	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			910.15620	943.049	19.36	0.8593	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			81.45620	65.149	19.36	0.1407	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			487.24340	502.880	19.39	0.6397	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			258.54340	224.980	19.39	0.3603	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			481.49510	496.857	19.39	0.6353	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			262.79510	228.957	19.39	0.3647	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,124.12740	2,172.140	23.64	0.9888	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			5.42740	4.240	23.64	0.0112	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,838.52620	1,885.519	22.43	0.9802	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			9.82620	7.619	22.43	0.0198	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,260.86250	1,302.939	19.92	0.9379	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			32.16250	25.038	19.92	0.0621	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,143.90730	2,191.971	23.72	0.9892	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			5.20730	4.071	23.72	0.0108	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,134.01620	2,182.054	23.68	0.9890	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			5.31620	4.154	23.68	0.0110	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,759.34220	2,891.170	68.83	0.7213	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			51.64220	1,134.569	68.83	0.2787	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,750.32260	2,885.572	68.83	0.7205	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			52.62260	1,138.972	68.83	0.2795	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,741.31780	2,879.984	68.83	0.7198	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			53.61780	1,143.384	68.83	0.2802	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			113.01270	98.115	17.47	0.1110	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,875.21860	1,910.099	17.46	0.8878	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			114.41860	99.399	17.46	0.1122	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,892.42260	1,927.543	17.48	0.8902	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			111.62260	96.843	17.48	0.1098	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,883.81270	1,918.815	17.47	0.8890	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,735.50600	1,759.989	17.13	0.8177	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			236.20600	215.089	17.13	0.1823	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,727.68260	1,752.041	17.13	0.8163	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			238.38260	217.141	17.13	0.1837	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,719.87760	1,744.108	17.12	0.8148	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			240.57760	219.208	17.12	0.1852	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												128,456.90	11	18,899
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.65580		11.67240			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.86930		11.88740			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			53.44700	47.304	17.06	0.1208	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			932.96890	910.397	17.05	0.8848	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			50.56890	44.597	17.05	0.1152	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			924.39210	901.734	17.05	0.8820	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			51.99210	45.934	17.05	0.1180	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			915.84700	893.104	17.06	0.8792	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,153.02940	1,126.236	16.25	0.8178	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			135.62940	126.936	16.25	0.1822	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,145.23330	1,118.383	16.25	0.8155	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			137.83330	129.083	16.25	0.1845	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,137.46300	1,110.556	16.25	0.8130	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			140.06300	131.256	16.25	0.1870	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.90250		16.90450			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			17.27920		17.28240			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,955.50650	1,945.559	21.22	0.9320	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			51.00650	43.059	21.22	0.0680	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,946.00130	1,935.959	21.18	0.9313	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			51.50130	43.459	21.18	0.0687	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,965.01770	1,955.163	21.27	0.9326	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			50.51770	42.663	21.27	0.0674	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,971.31840	2,966.056	20.76	0.9278	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
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			78.91840	76.856	20.76	0.0722	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,962.21580	2,956.865	20.75	0.9271	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			79.81580	77.665	20.75	0.0729	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,953.12140	2,947.681	20.74	0.9264	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			80.72140	78.481	20.74	0.0736	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.54250		2.53640			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.55170		2.54230			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			3,436.01900	3,484.713	24.24	0.9435	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			72.01900	59.713	24.24	0.0565	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			3,343.00720	3,390.278	24.11	0.9388	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			79.00720	65.278	24.11	0.0612	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,529.57070	3,579.578	24.36	0.9479	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			65.57070	54.578	24.36	0.0521	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,595.08160	3,653.252	21.37	0.8710	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			272.08160	236.252	21.37	0.1290	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,512.36700	3,569.283	21.36	0.8639	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			289.36700	252.283	21.36	0.1361	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,430.46920	3,486.123	21.35	0.8566	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			307.46920	269.123	21.35	0.1434	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	158
DKK / R	On	14/03/2016	Foreign Exchange Future			2.47570		2.47840			0.0000	609,022.20	246	123
DKK / R	On	13/06/2016	Foreign Exchange Future			2.52720		2.53010			0.0000	0.00	0	0
Total DKK / R Future												609,022.20	246	123
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			3,340.01640	3,304.999	22.79	0.9494	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			56.01640	47.999	22.79	0.0506	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			3,244.06290	3,208.343	22.50	0.9458	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			60.06290	51.344	22.50	0.0542	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,436.24950	3,401.886	23.07	0.9527	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			52.24950	44.886	23.07	0.0473	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,599.45010	4,568.067	20.99	0.9374	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			98.45010	96.067	20.99	0.0626	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,508.84010	4,476.832	21.01	0.9326	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			107.84010	104.832	21.01	0.0674	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			4,418.89910	4,386.210	21.03	0.9276	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			117.89910	114.210	21.03	0.0724	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												609,022.20	246	123
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.16440		2.17230			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.20000		2.20870			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.24070		2.24900			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.27690		2.28950			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	3,381
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			987.33240	906.141	19.92	0.6205	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			464.33240	462.141	19.92	0.3795	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			928.12440	848.184	19.91	0.5971	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			505.12440	504.184	19.91	0.4029	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			871.17760	792.616	19.91	0.5735	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			548.17760	548.616	19.91	0.4265	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,610.93780	1,519.494	19.69	0.6405	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			723.93780	719.494	19.69	0.3595	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,553.91780	1,463.400	19.74	0.6261	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			766.91780	763.400	19.74	0.3739	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,498.37240	1,408.843	19.78	0.6116	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			811.37240	808.843	19.78	0.3884	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			2,186.24270	2,091.864	19.81	0.6638	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			896.24270	884.864	19.81	0.3362	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			2,125.04120	2,031.219	19.79	0.6532	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			935.04120	924.219	19.79	0.3468	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			2,064.90650	1,971.686	19.78	0.6425	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			974.90650	964.686	19.78	0.3575	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,713.01680	2,583.943	20.09	0.6798	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,018.01680	1,014.943	20.09	0.3202	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			2,651.48330	2,523.389	20.08	0.6711	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,056.48330	1,054.389	20.08	0.3289	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			2,590.85170	2,463.775	20.08	0.6622	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,095.85170	1,094.775	20.08	0.3378	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.16370		0.16380			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.16280		0.16370			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.16320		0.16400			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	14/03/2016	Foreign Exchange Future			0.07160		0.07130			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
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06650		0.06630			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06420		0.06410			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.93170		10.90510			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			11.06710		11.04070			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.22430		11.19720			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,767.10860	1,793.426	18.85	0.9935	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			2.00860	1.726	18.85	0.0065	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,757.14580	1,783.460	18.79	0.9934	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			2.04580	1.760	18.79	0.0066	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,747.18380	1,773.495	18.73	0.9932	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			2.08380	1.795	18.73	0.0068	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			14.21190	13.265	17.58	0.0271	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			2,055.18570	2,080.598	17.56	0.9724	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			14.48570	13.498	17.56	0.0276	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			2,045.46440	2,070.836	17.53	0.9719	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			14.76440	13.736	17.53	0.0281	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			2,064.91190	2,090.365	17.58	0.9729	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,806.41750	1,821.972	15.81	0.9174	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			69.21750	57.672	15.81	0.0826	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,797.52680	1,812.990	15.81	0.9161	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			70.32680	58.690	15.81	0.0839	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,788.64870	1,804.023	15.81	0.9149	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			71.44870	59.723	15.81	0.0851	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09110		1.09120			0.0000	0.00	0	6,335
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09430		1.09430			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09810		1.09800			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	6,335
Total QUANTO € / \$												0.00	0	6,335
RAIN	On	13/06/2016	Foreign Exchange Future			29,512.85000		29,537.38000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/03/2016	Foreign Exchange Future			11.76060		11.75590			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.93910		11.93510			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,786.59350	1,790.538	22.11	0.9747	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			10.69350	9.938	22.11	0.0253	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,776.92290	1,780.850	22.11	0.9740	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			11.02290	10.250	22.11	0.0260	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,767.26090	1,771.170	22.11	0.9733	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			11.36090	10.570	22.11	0.0267	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			2,705.51810	1,827.166	21.85	0.8852	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			980.41810	98.066	21.85	0.1148	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			2,717.17110	1,844.320	21.85	0.8879	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			972.07110	95.220	21.85	0.1121	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			2,711.33970	1,835.735	21.85	0.8865	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			976.23970	96.635	21.85	0.1135	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.48210		5.49210			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.44000		5.44720			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			1,005.03820	994.645	23.86	0.9862	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			2.93820	2.545	23.86	0.0138	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			995.15200	984.744	23.76	0.9856	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			3.05200	2.644	23.76	0.0144	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			985.27010	974.846	23.65	0.9851	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			3.17010	2.746	23.65	0.0149	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			710.85850	702.235	18.75	0.8749	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			43.65850	42.235	18.75	0.1251	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			727.96430	719.432	18.77	0.8818	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			40.76430	39.432	18.77	0.1182	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			719.39180	710.814	18.76	0.8784	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			42.19180	40.814	18.76	0.1216	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.45290		1.45980			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.38920		1.39590			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	1
Total Futures									2,571,099,094.80	150,949	1,307,444
Total Options									11,062,975.99	9,816	2,110,220
Grand Total:									2,582,162,070.79	160,765	3,417,664