



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: 12/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/05/2016 Foreign Exchange Future			15.03510		15.03770			0.0000	7,667,901.00	510	444
\$ / R On 16/05/2016 Foreign Exchange Future			15.03510		15.04370			0.0000	0.00	0	1,611
\$ / R On 17/05/2016 Foreign Exchange Future			15.02920		15.04670			0.0000	0.00	0	0
\$ / R On 18/05/2016 Foreign Exchange Future			15.03220		15.04970			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			15.03520		15.05270			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.03820		15.05580			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			15.04710		15.06500			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.05020		15.06810			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.05320		15.07120			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.05930		15.07730			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.06850		15.08660			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.07150		15.08970			0.0000	15,071,500.00	1,000	2,329
\$ / R On 01/06/2016 Foreign Exchange Future			15.07460		15.09280			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.08990		15.10820			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.09290		15.11130			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.09600		15.11440			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.09900		15.11740			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.11130		15.12980			0.0000	1,027,915,959.90	68,023	550,938
\$ / R On 14/06/2016 Foreign Exchange Future			15.11430		15.13290			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.11740		15.13600			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.13560		15.15460			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	24/06/2016	Foreign Exchange Future			15.14480		15.16400			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.15690		15.17640			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.16000		15.17950			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.16300		15.18260			0.0000	8,491,280.00	560	1,100
\$ / R	On	05/07/2016	Foreign Exchange Future			15.17820		15.19820			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.19950		15.21990			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.20860		15.22920			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.24220		15.26300			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.24520		15.26610			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.24830		15.26910			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.27270		15.29380			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.29100		15.31220			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.30320		15.32450			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.30930		15.33080			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.33750		15.35910			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.34680		15.36850			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.37180		15.39360			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.37810		15.39990			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.38120		15.40300			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.39370		15.41560			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.40000		15.42190			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.41250		15.43440			0.0000	21,469,612.50	1,393	184,881
\$ / R	On	28/09/2016	Foreign Exchange Future			15.44060		15.46270			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.52810		15.55060			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.56560		15.58830			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.63160		15.65480			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.68220		15.70570			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.69800		15.72160			0.0000	15,698,000.00	1,000	64,024
\$ / R	On	13/03/2017	Foreign Exchange Future			15.96550		15.99110			0.0000	13,027,848.00	816	5,216
\$ / R	On	19/06/2017	Foreign Exchange Future			16.25190		16.27680			0.0000	0.00	0	2,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.46370		16.48530			0.0000	0.00	0	0
Total \$ / R Future												1,109,342,101.40	73,302	828,192
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			2.49480	0.334	42.67	0.0033	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			944.79480	945.234	42.67	0.9967	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Call			303.98850	280.877	22.56	0.7423	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Put			70.28850	55.776	22.56	0.2577	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Call			296.48090	273.096	22.47	0.7338	0.00	0	2,500
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Put			72.78090	57.996	22.47	0.2662	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			6.42720	3.361	28.57	0.0205	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			952.72720	958.261	28.57	0.9795	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			606.90420	587.967	24.98	0.9091	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			20.20420	18.767	24.98	0.0909	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Call			122.67080	96.098	21.11	0.3777	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Put			225.97080	216.898	21.11	0.6223	0.00	0	2,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			0.61250	0.327	35.15	0.0018	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,903.91250	1,921.127	35.15	0.9982	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			332.53490	308.685	21.97	0.7145	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			82.83490	76.485	21.97	0.2855	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Call			100.37470	75.376	21.28	0.2954	0.00	0	2,500
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Put			310.67470	303.176	21.28	0.7046	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			778.15590	761.852	24.39	0.9512	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			8.45590	9.652	24.39	0.0488	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			29.60620	16.203	21.93	0.0794	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			676.90620	681.003	21.93	0.9206	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			70.02850	50.065	21.86	0.1898	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			494.22850	491.865	21.86	0.8102	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			120.35940	96.745	20.75	0.2900	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			415.35940	409.645	20.75	0.7100	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			631.95280	605.818	19.37	0.8680	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			43.85280	35.618	19.37	0.1320	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			194.86230	168.227	20.58	0.4089	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			323.66230	315.027	20.58	0.5911	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,277.34320	3,259.307	30.35	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.04320	0.007	30.35	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,582.29410	1,564.488	25.97	0.9822	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			4.99410	5.188	25.97	0.0178	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			858.63170	830.899	19.55	0.9212	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			31.33170	21.599	19.55	0.0788	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			29.49900	22.075	22.87	0.0724	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,082.19900	1,092.775	22.87	0.9276	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			6.77310	5.688	24.73	0.0208	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,629.47310	1,646.388	24.73	0.9792	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			836.40070	808.666	18.88	0.9008	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			39.80070	30.166	18.88	0.0992	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			667.39050	638.674	19.20	0.8171	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			77.69050	67.174	19.20	0.1829	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			440.74890	410.350	19.55	0.6553	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			171.04890	158.850	19.55	0.3447	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			652.21870	623.846	19.39	0.7977	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			89.41870	79.246	19.39	0.2023	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			542.54390	513.163	19.54	0.7267	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			129.74390	118.563	19.54	0.2733	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			203.32660	178.053	20.52	0.3400	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			545.12660	538.153	20.52	0.6600	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,908.62890	2,890.169	26.37	0.9991	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.42890	0.269	26.37	0.0009	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			700.83140	672.581	19.29	0.7815	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			109.53140	99.681	19.29	0.2185	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			548.71190	519.222	19.56	0.6782	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			184.31190	173.222	19.56	0.3218	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			135.84200	114.585	21.33	0.2312	0.00	0	8,219

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			801.44200	798.586	21.33	0.7688	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			650.20570	621.396	19.42	0.7450	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			135.80570	125.396	19.42	0.2550	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,832.04900	1,813.878	21.52	0.9850	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			4.64900	4.878	21.52	0.0150	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,822.13880	1,803.982	21.48	0.9847	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			4.73880	4.982	21.48	0.0153	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,812.23040	1,794.089	21.44	0.9844	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			4.83040	5.089	21.44	0.0156	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			7.42830	5.120	20.18	0.0156	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,640.29100	1,618.609	19.24	0.9776	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			10.49100	7.309	19.24	0.0224	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,610.88360	1,589.037	19.10	0.9763	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			11.08360	7.737	19.10	0.0237	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,168.23640	1,143.512	18.90	0.9182	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			38.43640	32.212	18.90	0.0818	1,113,446.91	34,566	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,079.62620	1,053.975	18.94	0.8968	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			49.82620	42.675	18.94	0.1032	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			993.52960	966.971	18.97	0.8719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			63.72960	55.671	18.97	0.1281	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			951.52440	924.532	18.99	0.8581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			71.72440	63.232	18.99	0.1419	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			830.15840	802.330	19.08	0.8111	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			100.35840	91.030	19.08	0.1889	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			807.09220	778.969	19.10	0.8006	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			107.29220	97.669	19.10	0.1994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			791.90050	763.585	19.12	0.7935	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			112.10050	102.285	19.12	0.2065	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			784.36190	755.951	19.13	0.7899	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			114.56190	104.651	19.13	0.2101	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			754.58980	725.812	19.17	0.7752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			124.78980	114.512	19.17	0.2248	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			641.88260	611.846	19.31	0.7118	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			172.08260	160.546	19.31	0.2882	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			615.35930	585.075	19.35	0.6951	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			185.55930	173.775	19.35	0.3049	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			589.51670	559.018	19.39	0.6780	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			199.71670	187.718	19.39	0.3220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			583.16370	552.615	19.40	0.6737	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			203.36370	191.315	19.40	0.3263	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			564.36360	533.679	19.42	0.6606	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			214.56360	202.379	19.42	0.3394	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			552.04510	521.282	19.44	0.6519	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			222.24510	209.982	19.44	0.3481	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			522.01340	491.093	19.49	0.6297	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			242.21340	229.793	19.49	0.3703	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			476.23900	445.183	19.56	0.5938	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			276.43900	263.883	19.56	0.4062	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			459.79600	428.731	19.59	0.5802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			289.99600	277.431	19.59	0.4198	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			454.40330	423.339	19.60	0.5757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			294.60330	282.039	19.60	0.4243	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			438.48770	407.441	19.63	0.5621	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			308.68770	296.141	19.63	0.4379	0.00	0	33,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			388.26270	357.440	19.72	0.5168	6,177,638.98	17,283	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			358.46270	346.140	19.72	0.4832	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			322.97820	294.083	20.03	0.4505	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			443.17820	432.783	20.03	0.5495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			206.95700	181.697	20.77	0.3132	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			677.15700	670.397	20.77	0.6868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			169.72380	146.441	21.09	0.2638	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			789.92380	785.141	21.09	0.7362	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			138.69610	117.438	21.40	0.2203	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			908.89610	906.138	21.40	0.7797	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			133.11650	112.289	21.46	0.2123	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			933.31650	930.989	21.46	0.7877	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			120.90020	101.073	21.60	0.1945	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			991.10020	989.773	21.60	0.8055	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			112.82510	93.710	21.70	0.1826	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,033.02510	1,032.410	21.70	0.8174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			105.25800	86.850	21.80	0.1712	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,075.45800	1,075.550	21.80	0.8288	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			95.46750	78.038	21.95	0.1564	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,135.66750	1,136.738	21.95	0.8436	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			91.54250	74.525	22.01	0.1503	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,161.74250	1,163.225	22.01	0.8497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			87.77180	71.164	22.07	0.1445	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,187.97180	1,189.864	22.07	0.8555	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			84.15020	67.948	22.13	0.1389	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,214.35020	1,216.648	22.13	0.8611	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			79.54370	63.874	22.21	0.1316	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,249.74370	1,252.574	22.21	0.8684	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			75.18080	60.036	22.29	0.1248	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,285.38080	1,288.736	22.29	0.8752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			59.93880	46.790	22.61	0.1003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,430.13880	1,435.490	22.61	0.8997	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			57.43810	44.645	22.67	0.0963	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,457.63810	1,463.345	22.67	0.9037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			55.82770	43.268	22.71	0.0936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,476.02770	1,481.968	22.71	0.9064	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			49.82130	38.036	22.86	0.0836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,550.02130	1,556.736	22.86	0.9164	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			48.42100	36.776	22.88	0.0812	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,568.62100	1,575.476	22.88	0.9188	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			46.95440	35.555	22.91	0.0788	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,587.15440	1,594.255	22.91	0.9212	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			37.80520	28.023	23.11	0.0639	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,718.00520	1,726.724	23.11	0.9361	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			31.83420	23.199	23.26	0.0540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,822.03420	1,831.899	23.26	0.9460	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			31.33850	22.802	23.28	0.0532	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,831.53850	1,841.502	23.28	0.9468	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			30.36920	22.028	23.31	0.0516	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,850.56920	1,860.728	23.31	0.9484	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			28.07080	20.202	23.38	0.0478	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,898.27080	1,908.902	23.38	0.9522	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			25.93980	18.522	23.45	0.0442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,946.13980	1,957.222	23.45	0.9558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			25.53270	18.203	23.46	0.0435	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,955.73270	1,966.903	23.46	0.9565	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			24.34820	17.276	23.50	0.0415	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,984.54820	1,995.976	23.50	0.9585	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			7.91690	5.015	24.48	0.0134	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,668.11690	2,683.715	24.48	0.9866	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			5.63660	3.450	24.78	0.0094	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,875.83660	2,892.150	24.78	0.9906	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			5.03310	3.045	24.88	0.0084	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,945.23310	2,961.745	24.88	0.9916	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			4.42250	2.836	25.20	0.0078	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,024.62250	3,041.536	25.20	0.9922	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			4.28180	2.818	25.31	0.0077	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,044.48180	3,061.518	25.31	0.9923	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			3.31310	2.581	27.05	0.0067	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,353.51310	3,371.281	27.05	0.9933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			3.05100	2.512	27.73	0.0064	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,473.25100	3,491.212	27.73	0.9936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			2.38240	2.345	29.98	0.0056	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,872.58240	3,891.045	29.98	0.9944	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,970.80550	2,951.989	25.84	0.9980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			1.00550	0.689	25.84	0.0020	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,223.44710	2,203.784	22.15	0.9925	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			3.64710	2.484	22.15	0.0075	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,134.07280	2,114.215	21.70	0.9912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			4.27280	2.915	21.70	0.0088	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,935.89610	1,915.483	20.72	0.9873	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			6.09610	4.183	20.72	0.0127	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,846.96520	1,826.235	20.28	0.9850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			7.16520	4.935	20.28	0.0150	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,837.09570	1,816.327	20.23	0.9847	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			7.29570	5.027	20.23	0.0153	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,827.22830	1,806.420	20.18	0.9844	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			732.81630	703.311	19.25	0.7575	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			139.91630	129.011	19.25	0.2425	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			111.91050	92.962	21.81	0.1785	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,069.01050	1,068.662	21.81	0.8215	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			691.04930	660.817	19.35	0.7282	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			165.04930	153.417	19.35	0.2718	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			762.90880	732.474	19.22	0.7393	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			168.30880	156.874	19.22	0.2607	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			87.75720	72.399	22.79	0.1269	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,533.75720	1,537.599	22.79	0.8731	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			84.77200	69.740	22.85	0.1228	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,560.77200	1,564.940	22.85	0.8772	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			433.44810	402.373	19.99	0.5040	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			439.44810	427.573	19.99	0.4960	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			62.15930	49.623	23.35	0.0876	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,925.75930	1,932.723	23.35	0.9124	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,701.16940	1,676.570	19.35	0.9556	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			24.76940	19.670	19.35	0.0444	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			792.09600	761.258	19.26	0.7244	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			195.69600	184.358	19.26	0.2756	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			99.29210	83.102	22.68	0.1375	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,542.89210	1,546.202	22.68	0.8625	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,377.49440	3,358.028	25.45	0.9973	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			1.09440	1.128	25.45	0.0027	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			707.98050	676.308	19.44	0.6747	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			248.48050	236.308	19.44	0.3253	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,016.82220	986.896	19.11	0.8111	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			124.22220	113.896	19.11	0.1889	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			819.45330	787.419	19.23	0.7130	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			221.25330	209.219	19.23	0.2870	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			846.11710	813.674	19.25	0.7031	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			246.21710	234.174	19.25	0.2969	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			603.23950	570.311	19.73	0.5679	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			423.33950	410.811	19.73	0.4321	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			740.81480	708.764	19.55	0.6395	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			331.61480	320.165	19.55	0.3605	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			199.02340	180.032	22.37	0.2146	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,536.02340	1,537.832	22.37	0.7854	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			56.59530	47.992	24.99	0.0663	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,983.59530	2,995.792	24.99	0.9337	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			133.38090	118.448	23.29	0.1483	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,997.28090	2,003.248	23.29	0.8517	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			103.49950	90.745	23.80	0.1172	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,287.39950	2,295.545	23.80	0.8828	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,470.03030	3,449.088	23.39	0.9929	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			3.93030	3.888	23.39	0.0071	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,818.87060	1,794.037	19.35	0.9223	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			52.77060	48.837	19.35	0.0777	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			830.75160	801.020	19.44	0.6532	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			341.65160	332.720	19.44	0.3468	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			748.30750	719.989	19.68	0.5937	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			454.50750	447.289	19.68	0.4063	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			697.28510	669.251	19.81	0.5662	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			503.48510	496.552	19.81	0.4338	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,630.85290	2,609.174	20.22	0.9706	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			18.65290	18.174	20.22	0.0294	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			541.85420	516.475	20.35	0.4620	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			749.65420	745.475	20.35	0.5380	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			266.12220	247.429	22.19	0.2523	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,551.62220	1,554.229	22.19	0.7477	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			162.48900	148.435	23.48	0.1605	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,221.68900	2,229.135	23.48	0.8395	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			459.63270	435.592	20.86	0.3962	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			968.83270	966.292	20.86	0.6038	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,938.19210	1,912.803	19.02	0.9026	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			79.09210	75.303	19.02	0.0974	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			154.48880	141.150	23.86	0.1469	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,495.38880	2,503.650	23.86	0.8531	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			133.97460	121.805	24.20	0.1288	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,704.87460	2,714.305	24.20	0.8712	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,565.85880	3,544.218	21.66	0.9894	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			6.75880	6.718	21.66	0.0106	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			791.77660	763.833	19.73	0.5713	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			563.27660	557.033	19.73	0.4287	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			170.52300	156.575	23.82	0.1538	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,576.92300	2,584.775	23.82	0.8462	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,980.68750	1,954.800	18.83	0.8981	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			87.08750	83.000	18.83	0.1019	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,808.36140	1,780.841	18.76	0.8723	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			114.76140	109.041	18.76	0.1277	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			176.61830	162.345	23.73	0.1588	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,523.01830	2,530.545	23.73	0.8412	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,750.17620	1,722.617	18.79	0.8591	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			130.27620	124.517	18.79	0.1409	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			235.54160	218.630	23.10	0.2042	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,135.64160	2,140.530	23.10	0.7958	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			178.59430	164.293	23.81	0.1583	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,575.59430	2,583.093	23.81	0.8417	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,993.10350	1,967.635	18.87	0.8961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			90.10350	86.435	18.87	0.1039	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			960.21610	931.407	19.48	0.6234	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			494.61610	487.707	19.48	0.3766	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			118.08770	107.189	25.23	0.1051	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,412.48770	3,423.489	25.23	0.8949	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,201.50500	2,177.239	18.83	0.9173	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			69.60500	67.239	18.83	0.0827	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,192.55890	2,168.239	18.83	0.9163	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			70.65890	68.239	18.83	0.0837	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,183.62520	2,159.250	18.83	0.9152	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			71.72520	69.250	18.83	0.0848	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,258.33790	1,228.724	19.02	0.7238	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			323.93790	316.224	19.02	0.2762	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			960.40930	932.000	19.53	0.6145	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			526.00930	519.500	19.53	0.3855	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,196.71650	2,173.561	18.74	0.9143	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			72.31650	71.061	18.74	0.0857	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,861.03570	1,834.418	18.73	0.8664	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			126.63570	121.918	18.73	0.1336	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			413.09750	390.775	21.76	0.3211	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,488.69750	1,488.275	21.76	0.6789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,192.44720	1,162.807	19.07	0.7029	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			358.04720	350.307	19.07	0.2971	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,128.79710	1,100.479	19.16	0.6812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			394.39710	387.979	19.16	0.3188	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			341.59200	321.359	22.36	0.2722	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,767.19200	1,768.859	22.36	0.7278	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			471.35460	447.605	21.36	0.3590	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,306.95460	1,305.105	21.36	0.6410	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			448.54860	425.329	21.51	0.3444	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,374.14860	1,372.829	21.51	0.6556	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			214.63060	198.763	23.55	0.1802	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,480.23060	2,486.263	23.55	0.8198	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			380.63310	359.211	22.02	0.2992	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,606.23310	1,606.710	22.02	0.7008	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			372.45120	351.266	22.09	0.2936	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,638.05120	1,638.766	22.09	0.7064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			96.81250	88.385	27.14	0.0827	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,212.41250	4,225.885	27.14	0.9173	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			316.89010	297.012	22.58	0.2546	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,882.49010	1,884.512	22.58	0.7454	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			239.63180	222.670	23.27	0.1990	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,305.23180	2,310.170	23.27	0.8010	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,259.25610	2,236.547	18.74	0.9214	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			64.85610	64.047	18.74	0.0786	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,214.52010	2,191.499	18.74	0.9163	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			70.12010	68.999	18.74	0.0837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,205.61170	2,182.524	18.74	0.9153	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			71.21170	70.024	18.74	0.0847	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			166.29560	152.974	24.46	0.1379	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,113.59560	3,122.374	24.46	0.8621	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,672.03610	3,649.920	20.22	0.9867	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			9.33610	9.320	20.22	0.0133	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,065.27710	2,039.794	18.63	0.8899	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			102.57710	99.194	18.63	0.1101	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			180.23460	166.212	24.24	0.1486	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,967.53460	2,975.612	24.24	0.8514	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			198.87800	184.348	24.79	0.1476	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,418.27800	3,426.248	24.79	0.8524	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			193.90400	179.608	24.96	0.1437	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,493.30400	3,501.508	24.96	0.8563	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,762.55780	3,739.297	19.27	0.9851	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.95780	11.197	19.27	0.0149	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,168.40100	2,141.120	18.18	0.8849	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			117.80100	113.020	18.18	0.1151	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			647.53920	620.631	21.20	0.4066	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,359.23920	1,355.031	21.20	0.5934	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			630.06970	603.462	21.29	0.3977	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,401.76970	1,397.862	21.29	0.6023	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,199.54650	1,169.805	19.39	0.6425	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			561.24650	554.205	19.39	0.3575	0.00	0	8,695
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,295.10570	2,264.883	18.03	0.8780	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			140.30570	133.283	18.03	0.1220	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			224.65490	210.433	25.67	0.1488	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,969.85490	3,978.833	25.67	0.8512	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,872.28000	3,847.595	18.96	0.9810	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			17.48000	15.995	18.96	0.0190	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,108.21580	3,080.995	17.07	0.9562	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			42.51580	38.795	17.07	0.0438	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,098.96280	3,071.710	17.08	0.9555	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			43.26280	39.510	17.08	0.0445	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,089.71860	3,062.434	17.09	0.9548	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			44.01860	40.234	17.09	0.0452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,530.25690	2,503.158	17.85	0.8958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			118.65690	115.158	17.85	0.1042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,497.09860	2,469.955	17.91	0.8911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			125.49860	121.955	17.91	0.1089	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,218.79130	2,191.474	18.46	0.8460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.53620	14.621	18.01	0.0175	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,605.82200	2,578.837	17.70	0.9059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			104.22200	100.837	17.70	0.0941	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			115.33510	111.861	17.82	0.1019	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		8.42070	7.038	27.06	0.0069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		11,226.82070	11,249.038	27.06	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		141.62380	129.581	27.06	0.0916	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,660.02380	5,671.581	27.06	0.9084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,938.13620	3,912.621	18.01	0.9825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,716.15330	5,727.934	27.06	0.9106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		61.21630	54.572	27.06	0.0435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,349.61630	7,366.572	27.06	0.9565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		173.23760	159.475	27.06	0.1091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,251.63760	5,261.475	27.06	0.8909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,546.93510	2,519.861	17.82	0.8981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,343.92810	5,354.170	27.06	0.8951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		158.13620	145.174	27.06	0.1008	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,436.53620	5,447.174	27.06	0.8992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		230.92020	214.402	27.06	0.1394	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,669.32020	4,676.402	27.06	0.8606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		137.75330	125.934	27.06	0.0894	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,795.37890	4,803.088	27.06	0.8678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		211.24260	195.616	27.06	0.1293	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,849.64260	4,857.616	27.06	0.8707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		251.94220	240.100	26.67	0.1545	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,340.34220	4,352.100	26.67	0.8455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		165.52810	152.170	27.06	0.1049	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,472.95110	4,485.015	26.95	0.8504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		238.06690	222.366	27.06	0.1436	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,596.46690	4,604.366	27.06	0.8564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		286.38810	273.175	25.55	0.1771	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,814.78810	3,825.175	25.55	0.8229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		216.97890	201.088	27.06	0.1322	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,236.46860	4,247.973	26.45	0.8414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		255.24870	243.269	26.55	0.1567	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,283.64870	4,295.269	26.55	0.8433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		306.27190	292.313	25.01	0.1899	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,564.67190	3,574.313	25.01	0.8101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		244.55110	233.015	26.95	0.1496	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,583.11650	3,592.812	25.05	0.8111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		293.47840	279.995	25.35	0.1817	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,721.87840	3,731.995	25.35	0.8183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		360.59480	343.573	23.93	0.2228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,048.99480	3,055.573	23.93	0.7772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		258.06860	245.973	26.45	0.1586	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,083.96230	3,090.694	23.98	0.7800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		313.44810	299.226	24.83	0.1945	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,481.84810	3,491.226	24.83	0.8055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		417.59790	398.907	23.39	0.2543	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		2,695.99790	2,700.907	23.39	0.7457	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	19.00	Call			304.71650	290.812	25.05	0.1889	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,747.00480	2,752.165	23.47	0.7506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			402.73570	384.463	23.52	0.2462	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,781.13570	2,786.463	23.52	0.7538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			617.68280	594.522	22.01	0.3572	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,856.08280	1,856.521	22.01	0.6428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			355.56230	338.694	23.98	0.2200	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,289.05060	2,291.828	22.74	0.7016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			468.04230	448.019	22.98	0.2813	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,436.44230	2,440.019	22.98	0.7187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			666.99890	643.081	21.73	0.3811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,705.39890	1,705.081	21.73	0.6189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			408.60480	390.165	23.47	0.2494	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,757.64380	1,757.603	21.83	0.6274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			629.61120	606.286	21.94	0.3630	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,818.01120	1,818.286	21.94	0.6370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			746.58000	721.554	21.32	0.4183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,494.98000	1,493.555	21.32	0.5817	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			500.65060	479.828	22.74	0.2984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,537.68670	1,536.488	21.41	0.5897	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			685.29960	661.116	21.63	0.3898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,653.69960	1,653.116	21.63	0.6102	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			899.79750	872.929	20.69	0.4849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,178.19750	1,174.929	20.69	0.5151	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			649.24380	625.603	21.83	0.3726	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,308.56650	1,306.162	20.95	0.5444	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			767.33430	742.050	21.23	0.4277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,445.73430	1,444.050	21.23	0.5723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,101.28980	1,073.602	20.08	0.5633	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			879.68980	875.602	20.08	0.4367	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			729.28670	704.488	21.41	0.4103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			918.90970	914.867	20.16	0.4480	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			975.37570	948.051	20.44	0.5155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,053.77570	1,050.051	20.44	0.4845	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,242.83390	1,215.038	19.73	0.6128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			721.23390	717.038	19.73	0.3872	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			830.16650	804.162	20.95	0.4556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			726.25780	722.065	19.74	0.3888	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,146.71990	1,118.976	19.96	0.5797	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			825.11990	820.976	19.96	0.4203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,395.13270	1,367.390	19.39	0.6616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			583.53270	579.390	19.39	0.3384	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,070.50970	1,042.867	20.16	0.5520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			615.33580	611.169	19.47	0.3502	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,346.19150	1,318.421	19.50	0.6464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			624.59150	620.421	19.50	0.3536	0.00	0	27,368

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,559.39260	1,530.250	19.08	0.7084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			467.79260	462.250	19.08	0.2916	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,237.85780	1,210.065	19.74	0.6112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			493.69950	489.691	19.15	0.3031	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,457.02630	1,429.344	19.26	0.6801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			535.42630	531.344	19.26	0.3199	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,375.16730	2,347.906	18.15	0.8726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			153.56730	149.906	18.15	0.1274	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,356.93580	1,329.169	19.47	0.6498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			197.19130	193.474	18.46	0.1540	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,643.58280	1,614.357	19.02	0.7292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			421.98280	416.357	19.02	0.2708	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,538.58780	2,511.502	17.83	0.8969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			116.98780	113.502	17.83	0.1031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,515.29950	1,487.691	19.15	0.6969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,477.92370	1,454.616	19.74	0.6196	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			846.82370	849.116	19.74	0.3804	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,323.77430	1,301.197	20.18	0.5727	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,032.67430	1,035.697	20.18	0.4273	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,306.78350	1,284.291	20.23	0.5673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,055.68350	1,058.791	20.23	0.4327	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			943.66550	922.910	21.45	0.4417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,702.56550	1,707.410	21.45	0.5583	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			872.99220	853.216	21.77	0.4145	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,881.89220	1,887.716	21.77	0.5855	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			570.51730	554.939	23.53	0.2878	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,009.41730	3,019.439	23.53	0.7122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			568.89370	553.348	23.54	0.2870	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,017.79370	3,027.848	23.54	0.7130	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			486.78070	472.895	24.21	0.2496	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,495.68070	3,507.395	24.21	0.7504	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			443.99020	432.240	24.78	0.2290	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,832.89020	3,846.740	24.78	0.7710	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,487.54940	1,464.200	19.72	0.6224	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			836.44940	838.700	19.72	0.3776	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,482.72860	1,459.400	19.73	0.6210	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			841.62860	843.900	19.73	0.3790	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			274.76720	263.955	27.13	0.1443	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,703.66720	5,718.455	27.13	0.8557	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,541.62180	1,518.056	19.58	0.6380	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			780.52180	782.556	19.58	0.3620	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,755.07640	1,732.558	20.00	0.6283	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			988.27640	990.658	20.00	0.3717	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,750.38290	1,727.898	20.01	0.6271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			993.58290	995.998	20.01	0.3729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,745.70300	1,723.246	20.03	0.6259	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			998.90300	1,001.346	20.03	0.3741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,335.00910	1,316.361	22.17	0.4677	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,229.70910	2,232.661	22.17	0.5323	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,332.04490	1,313.407	22.18	0.4669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,236.74490	2,239.707	22.18	0.5331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,337.98900	1,319.322	22.16	0.4686	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,222.68900	2,225.622	22.16	0.5314	0.00	0	0
Total \$ / R Option												7,291,085.88	51,849	1,850,876
Total \$ / R												1,116,633,187.28	125,151	2,679,068
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.11130		15.12980			0.0000	664,897.20	44	989
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.41250		15.43440			0.0000	246,600.00	16	318
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.69800		15.72160			0.0000	188,376.00	12	27
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.96550		15.99110			0.0000	0.00	0	54
Total \$ / R MAXI Future												1,099,873.20	72	1,388
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			169,919.68080	167,782.605	19.54	0.9801	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			939.68080	652.605	19.54	0.0199	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			168,936.97990	166,794.984	19.49	0.9797	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			956.97990	664.984	19.49	0.0203	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			167,954.58250	165,807.637	19.44	0.9793	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			974.58250	677.637	19.44	0.0207	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			96,562.46250	93,726.163	19.52	0.6167	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			52,122.46250	51,476.163	19.52	0.3833	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			96,035.63680	93,200.030	19.53	0.6145	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			52,595.63680	51,950.030	19.53	0.3855	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			95,511.51710	92,675.941	19.54	0.6123	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			53,071.51710	52,425.941	19.54	0.3877	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			134,842.29770	131,971.090	19.40	0.6485	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			61,682.29770	61,171.090	19.40	0.3515	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			134,310.01980	131,439.419	19.41	0.6468	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			62,150.01980	61,639.419	19.41	0.3532	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			133,779.63300	130,909.663	19.42	0.6451	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			62,619.63300	62,109.663	19.42	0.3549	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			188,189.21990	188,771.608	21.77	0.5855	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			87,030.93620	85,056.422	21.78	0.4134	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			188,920.93620	189,506.422	21.78	0.5866	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			87,568.49680	85,588.356	21.75	0.4155	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			187,458.49680	188,038.356	21.75	0.5845	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			87,299.21990	85,321.608	21.77	0.4145	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,099,873.20	72	1,388
£ / R	On	31/05/2016	Foreign Exchange Future			21.85380		21.82520			0.0000	0.00	0	123

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 Future			21.91180		21.88400			0.0000	18,318,264.80	836	58,743
£ / R	On	08/09/2016	Foreign Exchange Future			22.30770		22.28340			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.35910		22.33510			0.0000	11,179,550.00	500	24,413
£ / R	On	19/12/2016	Foreign Exchange Future			22.78900		22.76760			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			23.19850		23.17920			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			23.41090		23.39410			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.63920		23.62040			0.0000	0.00	0	0
Total £ / R Future												29,497,814.80	1,336	83,504
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			497.00070	478.315	16.01	0.6466	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			241.80070	194.515	16.01	0.3534	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,460.49420	1,463.422	16.64	0.9172	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			66.49420	41.622	16.64	0.0828	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,451.50360	1,453.976	16.60	0.9161	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			67.50360	42.176	16.60	0.0839	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,442.52540	1,444.537	16.57	0.9150	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			68.52540	42.737	16.57	0.0850	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			29.24490	14.527	18.53	0.0316	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,445.24490	2,402.726	18.53	0.9684	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			5.77980	3.397	25.46	0.0065	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,621.77980	4,591.597	25.46	0.9935	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,011.84070	1,004.532	19.42	0.5282	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			998.44070	966.832	19.42	0.4718	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			184.47530	172.172	21.77	0.1306	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,751.07530	3,714.472	21.77	0.8694	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,592.75930	1,593.961	18.94	0.7002	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			509.35930	486.261	18.94	0.2998	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,020.96510	1,013.788	19.41	0.5314	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			987.56510	956.088	19.41	0.4686	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,016.39490	1,009.152	19.42	0.5298	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			992.99490	961.452	19.42	0.4702	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			782.88640	771.337	19.74	0.4267	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,457.78640	1,422.237	19.74	0.5733	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			280.34700	266.219	21.33	0.1822	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,245.24700	3,207.119	21.33	0.8178	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			975.43420	966.559	19.40	0.5015	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			318.83280	300.307	18.69	0.2034	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,140.33420	1,107.459	19.40	0.4985	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			789.76200	778.301	19.72	0.4295	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,444.66200	1,409.201	19.72	0.5705	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			786.31760	774.810	19.73	0.4281	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,451.21760	1,415.710	19.73	0.5719	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,143.93280	2,149.407	18.69	0.7966	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,418.22620	1,407.835	18.91	0.5470	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,290.62620	1,258.835	18.91	0.4530	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,413.80300	1,403.364	18.91	0.5458	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	22.65	Put			1,296.20300	1,264.364	18.91	0.4542	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			802.98910	785.815	20.11	0.3543	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			47.96780	46.931	20.57	0.0312	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			76.84680	73.806	17.71	0.0529	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,064.33890	2,061.725	18.29	0.6949	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			706.73890	682.725	18.29	0.3051	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,263.65600	1,251.344	19.14	0.5038	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,506.05600	1,472.344	19.14	0.4962	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,685.56780	5,705.931	20.57	0.9688	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,495.38910	2,456.815	20.11	0.6457	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			373.87360	356.121	21.75	0.1830	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,546.27360	4,507.121	21.75	0.8170	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,422.66840	1,412.318	18.90	0.5482	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,285.06840	1,253.318	18.90	0.4518	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,434.44680	4,452.806	17.71	0.9471	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,407.31230	1,395.158	19.37	0.4824	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,978.11230	1,946.658	19.37	0.5176	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,403.73240	1,391.545	19.38	0.4815	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,984.53240	1,953.045	19.38	0.5185	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,410.90120	1,398.789	19.37	0.4833	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,971.70120	1,940.289	19.37	0.5167	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,533.02270	1,519.850	19.42	0.4873	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,118.92270	2,088.950	19.42	0.5127	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			409.60000	390.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			419.60000	400.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			399.60000	380.800		1.0000	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												29,497,814.80	1,336	130,236
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13900		0.13943			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14225		0.14269			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14541		0.14588			0.0000	0.00	0	6,041
Total ¥ / R Future												0.00	0	11,988
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.01590	0.019	21.25	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,943.78210	1,900.979	18.92	0.9960	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.78210	0.979	18.92	0.0040	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			963.34890	924.956	16.38	0.9199	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			20.34890	24.956	16.38	0.0801	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,943.01590	2,900.018	21.25	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,272.30050	3,227.998	17.80	0.9933	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			3.00050	3.398	17.80	0.0067	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,288.02400	2,247.117	16.57	0.9615	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			18.72400	22.517	16.57	0.0385	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,385.90310	1,356.776	16.56	0.8316	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			116.60310	132.176	16.56	0.1684	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00040	0.000	27.10	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,412.00040	26,458.800	27.10	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00020	0.000	27.10	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,412.00020	27,458.800	27.10	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	27.10	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,412.00010	28,458.800	27.10	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,988
€ / R	On	25/05/2016	Foreign Exchange Future			17.16950		17.23420			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.17730		17.24170			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.19280		17.25710			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.24190		17.31160			0.0000	81,467,977.50	4,725	81,709
€ / R	On	19/09/2016	Foreign Exchange Future			17.64390		17.71520			0.0000	18,084,997.50	1,025	12,145
€ / R	On	19/12/2016	Foreign Exchange Future			18.03050		18.10480			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.40150		18.47790			0.0000	0.00	0	2,500
Total € / R Future												99,552,975.00	5,750	107,796
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			16.54840	11.252	24.55	0.0362	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,462.34840	1,521.752	24.55	0.9638	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			19.92990	14.293	23.77	0.0431	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,458.22990	1,516.993	23.77	0.9569	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			369.70700	319.841	20.35	0.5107	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			302.60700	317.041	20.35	0.4893	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,632.55950	1,563.932	19.71	0.9489	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			20.95950	22.032	19.71	0.0511	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,392.43190	1,324.108	19.75	0.9115	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			256.24040	217.979	21.20	0.3202	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			734.64040	766.079	21.20	0.6798	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,061.24180	1,991.945	21.22	0.9759	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			9.64180	10.045	21.22	0.0241	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,071.12960	2,001.820	21.27	0.9762	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			19.92330	14.370	24.82	0.0300	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,558.32330	2,622.470	24.82	0.9700	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			842.41190	777.556	19.96	0.7392	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			160.81190	165.656	19.96	0.2608	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,114.69210	3,044.865	26.83	0.9935	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			287.23450	298.590	20.19	0.3950	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			40.83190	42.208	19.75	0.0885	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			598.83450	540.490	20.19	0.6050	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			3.09210	2.965	26.83	0.0065	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,081.01880	2,011.696	21.32	0.9765	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			9.41880	9.796	21.32	0.0235	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			9.52960	9.920	21.27	0.0238	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,826.71180	2,757.673	20.00	0.9254	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			71.51180	73.773	20.00	0.0746	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,246.24710	1,186.746	20.02	0.6446	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			531.04710	542.846	20.02	0.3554	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,844.95230	2,775.915	20.00	0.9269	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			69.75230	72.015	20.00	0.0731	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,835.82840	2,766.790	20.00	0.9262	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			70.62840	72.889	20.00	0.0738	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,787.50800	1,724.662	19.68	0.6913	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			582.70800	594.162	19.68	0.3087	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,731.17220	1,668.953	19.69	0.6789	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			616.37220	628.453	19.69	0.3211	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			333.89670	311.712	24.74	0.1804	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			624.01730	636.240	19.70	0.3239	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			463.02080	433.374	23.38	0.2437	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,129.09670	4,181.212	24.74	0.8196	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,121.92220	2,055.929	19.58	0.7575	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			417.12220	425.429	19.58	0.2425	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,158.22080	3,202.874	23.38	0.7563	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,724.98730	1,662.839	19.70	0.6775	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			620.18730	632.339	19.70	0.3225	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,718.81730	1,656.740	19.70	0.6761	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,312.91800	1,265.647	20.81	0.5053	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,525.01800	1,554.147	20.81	0.4947	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,309.14770	1,261.951	20.82	0.5042	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,531.24770	1,560.451	20.82	0.4958	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,305.39530	1,258.267	20.83	0.5031	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,537.49530	1,566.767	20.83	0.4969	0.00	0	0
Total € / R Option												0.00	0	41,922
Total € / R												99,552,975.00	5,750	149,718
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.08300		11.15900			0.0000	5,430,670.00	490	7,644
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.26060		11.34360			0.0000	0.00	0	1,432
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.43540		11.52050			0.0000	228,708.00	20	400
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.60270		11.68940			0.0000	0.00	0	4,398
Total AU\$ / R Future												5,659,378.00	510	13,874
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			7.39920	9.278	18.00	0.0384	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,085.80280	1,011.612	18.06	0.9641	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			6.80280	8.612	18.06	0.0359	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,076.09540	1,001.939	18.03	0.9629	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			7.09540	8.940	18.03	0.0371	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	13/06/2016	Foreign Exchange Option	10.10	Call			1,066.39920	992.278	18.00	0.9616	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,231.24120	1,154.564	16.94	0.8483	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			87.64120	93.965	16.94	0.1517	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,222.77130	1,146.214	16.93	0.8461	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			89.17130	95.614	16.93	0.1539	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,239.78010	1,162.938	16.95	0.8504	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			86.18010	92.338	16.95	0.1496	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			245.45490	262.474	16.58	0.2713	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,098.76580	1,030.858	16.57	0.7263	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			248.26580	265.458	16.57	0.2737	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,091.59700	1,023.868	16.57	0.7239	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			251.09700	268.468	16.57	0.2761	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,105.95490	1,037.874	16.58	0.7287	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			612.14240	575.981	17.08	0.4580	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			862.74240	913.281	17.08	0.5420	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			608.48700	572.490	17.09	0.4559	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			869.08700	919.790	17.09	0.5441	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			604.84800	569.015	17.10	0.4539	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			875.44800	926.315	17.10	0.5461	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,659,378.00	510	13,874
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.79610		11.76920			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.03100		12.00620			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			915.29180	939.938	17.36	0.9470	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			16.09180	13.838	17.36	0.0530	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			905.87170	930.379	17.32	0.9454	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			16.67170	14.278	17.32	0.0546	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			896.47000	920.832	17.28	0.9438	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			17.27000	14.732	17.28	0.0562	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			338.01980	337.219	16.94	0.4082	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			711.81980	686.219	16.94	0.5918	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			334.85150	334.002	16.96	0.4052	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			718.65150	693.002	16.96	0.5948	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			331.71060	330.813	16.98	0.4023	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			725.51060	699.813	16.98	0.5977	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.64320		15.60560			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.03410		15.99200			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,252.86050	1,284.796	19.96	0.9254	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			37.26050	31.596	19.96	0.0746	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,243.66940	1,275.454	19.93	0.9240	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			38.06940	32.254	19.93	0.0760	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,234.49370	1,266.124	19.91	0.9226	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			38.89370	32.924	19.91	0.0774	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			556.58720	556.935	20.83	0.4142	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,164.58720	1,122.835	20.83	0.5858	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			553.51960	553.801	20.84	0.4124	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,171.51960	1,129.701	20.84	0.5876	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			550.46490	550.683	20.86	0.4106	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,178.46490	1,136.584	20.86	0.5894	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.30660		2.31430			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.34030		2.34960			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	230
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,074.29330	997.602	19.74	0.7281	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			231.29330	231.602	19.74	0.2719	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,224.79900	1,146.840	19.85	0.7755	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			181.79900	180.840	19.85	0.2245	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,148.41580	1,071.025	19.79	0.7524	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			205.41580	205.025	19.79	0.2476	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,736.28710	1,773.678	20.05	0.6267	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			701.87720	647.650	20.11	0.3611	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,805.87720	1,844.650	20.11	0.6389	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			672.62680	619.772	20.17	0.3491	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,876.62680	1,916.772	20.17	0.6509	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			732.28710	676.678	20.05	0.3733	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	230
DKK / R	On	13/06/2016	Foreign Exchange Future			2.32010		2.32830			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.37470		2.38370			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			30.43120	32.634	21.94	0.0505	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,315.97080	2,236.540	21.52	0.9448	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			32.97080	35.540	21.52	0.0552	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,511.13290	2,431.011	22.36	0.9538	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			28.13290	30.011	22.36	0.0462	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,413.43120	2,333.634	21.94	0.9495	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,218.40580	1,151.694	21.64	0.5059	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,281.40580	1,304.694	21.64	0.4941	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,174.57250	1,109.522	21.69	0.4932	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,337.57250	1,362.522	21.69	0.5068	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,133.01460	1,068.618	21.74	0.4805	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,396.01460	1,421.618	21.74	0.5195	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.94830		1.95040			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.98840		1.99080			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.02490		2.02750			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.05820		2.06110			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			80.07370	63.922	22.31	0.1065	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,776.07370	1,780.922	22.31	0.8935	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			71.70230	56.638	22.47	0.0957	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,867.70230	1,873.638	22.47	0.9043	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			64.19960	50.172	22.64	0.0859	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,960.19960	1,967.172	22.64	0.9141	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			533.41030	506.035	21.15	0.3283	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,825.41030	1,822.035	21.15	0.6717	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			510.50470	483.686	21.28	0.3163	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,902.50470	1,899.686	21.28	0.6837	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			488.63770	462.381	21.41	0.3046	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,980.63770	1,978.381	21.41	0.6954	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			941.32800	910.921	20.74	0.4193	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,866.32800	1,861.921	20.74	0.5807	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			911.31090	881.242	20.83	0.4086	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,936.31090	1,932.242	20.83	0.5914	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			882.28430	852.561	20.92	0.3981	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,007.28430	2,003.561	20.92	0.6019	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,229.53960	1,203.664	20.66	0.4554	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,018.53960	2,021.664	20.66	0.5446	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,196.84470	1,171.213	20.73	0.4461	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,085.84470	2,089.213	20.73	0.5539	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,166.32990	1,140.969	20.82	0.4370	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,155.32990	2,158.969	20.82	0.5630	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14940		0.14960			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14960		0.14910			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14990		0.14990			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07330		0.07470			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06490		0.06960			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06060		0.06470			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$/ R	On	13/06/2016	Foreign Exchange Future			10.32000		10.30900			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.47340		10.46820			0.0000	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			10.62610		10.62250			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,302.73750	1,313.688	21.55	0.9846	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			3.73750	3.688	21.55	0.0154	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,322.57410	1,333.516	21.71	0.9853	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			3.57410	3.516	21.71	0.0147	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,312.65490	1,323.601	21.63	0.9850	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			3.65490	3.601	21.63	0.0150	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,115.64030	1,114.811	18.21	0.8392	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			107.44030	101.411	18.21	0.1608	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,107.48300	1,106.598	18.20	0.8369	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			109.28300	103.198	18.20	0.1631	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,099.34850	1,098.409	18.19	0.8345	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			111.14850	105.009	18.19	0.1655	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Call			511.87710	505.439	18.34	0.4702	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Put			739.37710	729.339	18.34	0.5298	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Call			508.15090	501.701	18.35	0.4677	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Put			745.65090	735.601	18.35	0.5323	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Call			504.44570	497.987	18.37	0.4652	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Put			751.94570	741.887	18.37	0.5348	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.38200		1.37900			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39820		1.39550			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41330		1.41040			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
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42440		1.42140			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			590.00000	620.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			490.00000	520.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			390.00000	420.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			245.00000	218.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			45.00000	18.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			145.00000	118.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			4.00000	33.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			96.00000	67.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			104.00000	133.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			14.00000	44.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			86.00000	56.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			186.00000	156.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14100		1.14420			0.0000	0.00	0	13,435
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14480		1.14780			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14860		1.15160			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,435
Total QUANTO € / \$												0.00	0	13,435
RAIN	On	13/06/2016	Foreign Exchange Future			26,769.51000		26,845.80000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,311.82000		27,395.61000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.02990		11.07350			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.23340		11.28050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			900.48970	857.310	18.08	0.9340	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			16.98970	17.410	18.08	0.0660	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			891.12350	847.918	18.05	0.9320	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			17.62350	18.018	18.05	0.0680	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			881.77820	838.545	18.01	0.9299	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			18.27820	18.645	18.01	0.0701	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			349.17010	321.240	18.04	0.3973	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			688.67010	707.840	18.04	0.6027	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			345.84380	318.068	18.05	0.3943	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			695.34380	714.668	18.05	0.6057	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			342.54570	314.926	18.07	0.3913	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			702.04570	721.526	18.07	0.6087	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.08150		5.07740			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.05200		5.04950			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			330.88630	333.391	17.23	0.9043	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			13.48630	11.891	17.23	0.0957	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			321.94620	324.247	17.15	0.8982	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			14.54620	12.747	17.15	0.1018	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			313.07590	315.160	17.06	0.8918	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			15.67590	13.660	17.06	0.1082	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			110.92930	108.043	16.14	0.3482	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			331.42930	326.043	16.14	0.6518	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			117.00870	114.114	16.11	0.3625	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			317.50870	312.114	16.11	0.6375	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			113.93610	111.044	16.13	0.3553	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			324.43610	319.044	16.13	0.6447	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.48600		1.49110			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.41370		1.41960			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1,245,152,142.40	80,970	1,077,813
Total Options									7,291,085.88	51,849	1,939,530
Grand Total:									1,252,443,228.28	132,819	3,017,343