



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: 20/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/04/2016 Foreign Exchange Future			14.29060		14.27360			0.0000	15,005,130.00	1,050	0
\$ / R On 21/04/2016 Foreign Exchange Future			14.27430		14.27360			0.0000	0.00	0	0
\$ / R On 22/04/2016 Foreign Exchange Future			14.27430		14.27360			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.28000		14.28100			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.28140		14.28340			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.28430		14.28830			0.0000	1,199,881.20	84	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.28570		14.29080			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.29140		14.30250			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.29480		14.30540			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.30160		14.31120			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.31520		14.32290			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.32540		14.33170			0.0000	0.00	0	1,040
\$ / R On 16/05/2016 Foreign Exchange Future			14.33550		14.34040			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.33890		14.34340			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.34230		14.34630			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.34570		14.34920			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.34910		14.35210			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.35930		14.36090			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			14.36210		14.36370			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.36500		14.36660			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			14.37060		14.37220			0.0000	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/05/2016	Foreign Exchange Future			14.37920		14.29340			0.0000	12,581,800.00	875	875
\$ / R	On	31/05/2016	Foreign Exchange Future			14.38200		14.38360			0.0000	1,078,650.00	75	1,552
\$ / R	On	06/06/2016	Foreign Exchange Future			14.39900		14.40060			0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Future			14.40190		14.40350			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.40470		14.40630			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.40760		14.40920			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.41890		14.42050			0.0000	579,567,685.50	40,195	635,766
\$ / R	On	14/06/2016	Foreign Exchange Future			14.42180		14.42340			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			14.44170		14.44320			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.45020		14.45190			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.46170		14.46350			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.46460		14.46640			0.0000	0.00	0	200
\$ / R	On	30/06/2016	Foreign Exchange Future			14.46750		14.29340			0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Future			14.48180		14.48370			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			14.50190		14.50390			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			14.54230		14.54450			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.54520		14.54740			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			14.58890		14.59100			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.60050		14.60260			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.60630		14.60840			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.63260		14.63460			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.64130		14.64330			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.66460		14.66660			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.67040		14.67240			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.67330		14.67530			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.68500		14.68690			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.69080		14.69270			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.70240		14.70440			0.0000	15,672,758.40	1,066	169,264
\$ / R	On	28/09/2016	Foreign Exchange Future			14.72860		14.73050			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.81010		14.81200			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.90620		14.90790			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.95280		14.95450			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.96730		14.96900			0.0000	30,832,638.00	2,060	52,413
\$ / R	On	13/03/2017	Foreign Exchange Future			15.21860		15.22040			0.0000	45,655,800.00	3,000	5,167
\$ / R	On	19/06/2017	Foreign Exchange Future			15.48850		15.48860			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			15.71870		15.71860			0.0000	0.00	0	0
Total \$ / R Future												701,594,343.10	48,405	884,173
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call			0.06900	0.000	19.60	0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put			936.46900	919.400	19.60	1.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			0.00000	0.000	19.60	0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			2,436.40000	2,419.400	19.60	1.0000	0.00	0	0
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Call			18.24630	6.157	24.44	0.0756	0.00	0	0
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Put			284.64630	271.857	24.44	0.9244	0.00	0	200
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			4.26950	1.270	19.19	0.0174	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			440.66950	436.970	19.19	0.9826	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			0.03490	0.031	39.01	0.0002	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,529.03490	2,530.031	39.01	0.9998	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1.01210	0.860	27.96	0.0053	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,377.61210	1,379.460	27.96	0.9947	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			0.14240	0.139	32.54	0.0009	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,006.74240	2,008.739	32.54	0.9991	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			0.04430	0.052	35.33	0.0003	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			2,406.64430	2,408.651	35.33	0.9997	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,483.42310	2,481.423	40.99	0.9999	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.02310	0.023	40.99	0.0001	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			787.14230	784.681	21.91	0.9782	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			3.74230	3.281	21.91	0.0218	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Call			90.21070	80.111	17.85	0.3632	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Put			206.81070	198.710	17.85	0.6368	0.00	0	1,000
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			1.32440	1.039	26.48	0.0059	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,493.02440	1,496.739	26.48	0.9941	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			0.41160	0.292	27.49	0.0017	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,939.61160	1,944.592	27.49	0.9983	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Call			146.79220	133.254	17.64	0.4004	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Put			264.29220	261.853	17.64	0.5996	0.00	0	1,000
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			40.49870	32.974	18.59	0.1327	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			607.99870	611.574	18.59	0.8673	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			24.59720	19.193	19.04	0.0831	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			752.09720	757.793	19.04	0.9169	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			0.79470	0.547	27.89	0.0024	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			2,395.39470	2,405.747	27.89	0.9976	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			33.12460	28.493	19.88	0.1024	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			811.92460	816.893	19.88	0.8976	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call			195.53890	185.564	18.09	0.4271	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put			312.63890	310.364	18.09	0.5729	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			14.48110	14.020	20.49	0.0498	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,201.58110	1,208.820	20.49	0.9502	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			265.79520	254.856	17.74	0.5319	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			222.89520	219.656	17.74	0.4681	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			7.92060	6.684	21.61	0.0234	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,656.22060	1,661.284	21.61	0.9766	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			10.98500	10.010	21.68	0.0316	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,660.58500	1,664.510	21.68	0.9684	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			236.36840	229.058	18.28	0.4426	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			352.96840	350.158	18.28	0.5574	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			1.85540	1.774	24.15	0.0060	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,608.45540	2,612.874	24.15	0.9940	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			137.19760	132.209	19.17	0.2860	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			590.89760	589.909	19.17	0.7140	8,848,639.50	15,000	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			0.00000	317.043	18.01	0.5447	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			0.00000	254.743	18.01	0.4553	3,821,151.00	15,000	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			27.39960	26.068	21.27	0.0701	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			1,378.19960	1,380.368	21.27	0.9299	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			44.92340	43.023	20.82	0.1072	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			1,172.82340	1,173.923	20.82	0.8928	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			64.54780	62.256	20.35	0.1423	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			1,063.64780	1,062.956	20.35	0.8577	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			273.32720	267.570	18.40	0.4532	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			389.62720	385.470	18.40	0.5468	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			93.83970	90.790	20.08	0.1901	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			927.23970	925.790	20.08	0.8099	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			7.50740	7.231	22.50	0.0196	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,335.30740	2,336.631	22.50	0.9804	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,573.29360	2,571.526	22.73	0.9971	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			1.09360	0.926	22.73	0.0029	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			926.11360	921.134	17.45	0.8755	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			53.91360	50.534	17.45	0.1245	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			22.04450	21.119	21.81	0.0517	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,779.84450	1,780.519	21.81	0.9483	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			0.00000	387.408	18.01	0.5534	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			0.00000	298.208	18.01	0.4466	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			199.32920	194.375	19.12	0.3314	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			635.72920	632.375	19.12	0.6686	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			305.41900	299.479	18.41	0.4595	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			421.81900	417.479	18.41	0.5405	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,204.98660	2,203.029	20.46	0.9891	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.38660	4.029	20.46	0.0109	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			101.26670	97.844	20.42	0.1775	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,150.66670	1,148.844	20.42	0.8225	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			336.53540	330.432	18.48	0.4648	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			453.03540	448.532	18.48	0.5352	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			312.07560	306.083	18.69	0.4355	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			505.77560	501.383	18.69	0.5645	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			71.38160	68.500	21.13	0.1273	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,445.08160	1,443.800	21.13	0.8727	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,166.22660	1,162.498	17.42	0.9005	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			47.02660	44.898	17.42	0.0995	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,157.41270	1,153.649	17.42	0.8984	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			48.21270	46.049	17.42	0.1016	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,148.62220	1,144.823	17.43	0.8963	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			49.42220	47.223	17.43	0.1037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,266.20320	2,264.226	20.31	0.9868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.70320	5.326	20.31	0.0132	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,530.28950	1,527.797	17.42	0.9538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			19.78950	18.897	17.42	0.0462	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,444.86870	1,442.222	17.28	0.9442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			24.36870	23.322	17.28	0.0558	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,182.02250	1,178.529	17.36	0.8952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			51.52250	49.629	17.36	0.1048	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,173.26850	1,169.741	17.36	0.8931	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			52.76850	50.841	17.36	0.1069	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,003.50210	999.236	17.41	0.8454	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			83.00210	80.336	17.41	0.1546	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			978.98530	974.601	17.42	0.8372	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			88.48530	85.700	17.42	0.1628	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,261.81960	1,258.620	17.34	0.9128	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			41.31960	39.720	17.34	0.0872	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			520.54780	514.286	18.00	0.6008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			300.04780	295.386	18.00	0.3992	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			493.58130	487.263	18.06	0.5810	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			323.08130	318.363	18.06	0.4190	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,164.53810	1,160.976	17.36	0.8910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			54.03810	52.076	17.36	0.1090	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			375.79710	369.489	18.43	0.4826	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			455.29710	450.589	18.43	0.5174	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			314.89800	308.845	18.76	0.4232	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			554.39800	549.945	18.76	0.5768	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			638.55820	632.648	17.79	0.6791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			218.05820	213.748	17.79	0.3209	0.00	0	2,788
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			284.57280	278.705	18.94	0.3916	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			614.07280	609.804	18.94	0.6084	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			275.05550	269.254	19.01	0.3814	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			634.55550	630.354	19.01	0.6186	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			396.77070	390.408	18.32	0.5019	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			426.27070	421.508	18.32	0.4981	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			253.94910	248.315	19.15	0.3583	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			683.44910	679.415	19.15	0.6417	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			231.63200	226.202	19.32	0.3330	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			741.13200	737.302	19.32	0.6670	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			287.80980	281.919	18.92	0.3950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			607.30980	603.019	18.92	0.6050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			221.16050	215.837	19.40	0.3208	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			770.66050	766.937	19.40	0.6792	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			213.59540	208.353	19.46	0.3119	552,136.51	2,650	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			793.09540	789.453	19.46	0.6881	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			268.86980	263.114	19.05	0.3747	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			648.36980	644.214	19.05	0.6253	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			87.89920	84.422	20.99	0.1460	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,417.39920	1,415.522	20.99	0.8540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			73.30760	70.151	21.27	0.1242	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,552.80760	1,551.251	21.27	0.8758	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			223.73670	218.386	19.38	0.3238	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			763.23670	759.486	19.38	0.6762	0.00	0	5,250

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	16.00	Call			64.70340	61.742	21.44	0.1111	163,616.30	2,650	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,644.20340	1,642.842	21.44	0.8889	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			60.78300	57.917	21.52	0.1050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,690.28300	1,689.017	21.52	0.8950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			159.33800	154.702	19.97	0.2447	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			988.83800	985.802	19.97	0.7553	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			52.31210	49.669	21.72	0.0917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,801.81210	1,800.769	21.72	0.9083	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			50.38560	47.796	21.77	0.0886	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,829.88560	1,828.896	21.77	0.9114	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			70.61470	67.517	21.32	0.1201	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,580.11470	1,578.617	21.32	0.8799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			46.74250	44.260	21.86	0.0827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,886.24250	1,885.360	21.86	0.9173	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			44.46250	42.049	21.93	0.0790	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,923.96250	1,923.149	21.93	0.9210	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			57.09940	54.327	21.60	0.0993	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,736.59940	1,735.427	21.60	0.9007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			34.63800	32.555	22.26	0.0628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			2,114.13800	2,113.655	22.26	0.9372	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			33.36770	31.330	22.31	0.0606	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,142.86770	2,142.430	22.31	0.9394	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			48.52930	45.995	21.81	0.0856	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,858.02930	1,857.095	21.81	0.9144	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			29.46620	27.578	22.47	0.0540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			2,238.96620	2,238.678	22.47	0.9460	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			28.74380	26.884	22.51	0.0528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			2,258.24380	2,257.984	22.51	0.9472	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			42.29370	39.950	22.00	0.0755	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,961.79370	1,961.050	22.00	0.9245	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			23.58110	21.940	22.77	0.0438	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,413.08110	2,413.040	22.77	0.9562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			20.59580	19.092	22.95	0.0386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,520.09580	2,520.191	22.95	0.9614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			32.54740	30.540	22.34	0.0593	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			2,162.04740	2,161.640	22.34	0.9407	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			19.85140	18.383	23.00	0.0372	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,549.35140	2,549.483	23.00	0.9628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			18.67300	17.263	23.08	0.0351	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,598.17300	2,598.363	23.08	0.9649	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			28.03900	26.208	22.54	0.0516	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			2,277.53900	2,277.308	22.54	0.9484	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			17.35410	16.010	23.18	0.0328	9,606.30	600	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,656.85410	2,657.110	23.18	0.9672	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			16.73180	15.420	23.23	0.0316	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,686.23180	2,686.520	23.23	0.9684	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	16.93	Call		20.34420	18.852	22.97	0.0381	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,529.84420	2,529.952	22.97	0.9619	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		5.55680	5.366	24.89	0.0116	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		3,585.05680	3,586.466	24.89	0.9884	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		5.11600	4.973	25.02	0.0108	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		3,654.61600	3,656.073	25.02	0.9892	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		17.56690	16.212	23.17	0.0331	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		2,647.06690	2,647.312	23.17	0.9669	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		4.54980	4.465	25.21	0.0097	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,754.04980	3,755.565	25.21	0.9903	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		3.18220	3.226	25.79	0.0071	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		4,062.68220	4,064.325	25.79	0.9929	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		7.13880	6.768	24.50	0.0145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		3,376.63880	3,377.868	24.50	0.9855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		2.77810	2.854	26.01	0.0063	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		4,182.27810	4,183.954	26.01	0.9937	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		1.49600	1.561	26.20	0.0036	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		4,580.99600	4,582.661	26.20	0.9964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		4.65750	4.562	25.17	0.0099	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		3,734.15750	3,735.662	25.17	0.9901	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		365.42030	359.148	18.54	0.4691	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		482.02030	477.348	18.54	0.5309	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		60.35860	57.455	21.60	0.1032	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,726.95860	1,725.655	21.60	0.8968	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		391.62870	385.244	18.54	0.4727	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		508.42870	503.544	18.54	0.5273	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		220.62280	215.104	19.81	0.2947	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		938.72280	934.904	19.81	0.7053	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		47.50490	44.892	22.54	0.0756	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		2,235.60490	2,234.692	22.54	0.9244	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		417.58920	410.941	18.57	0.4759	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		534.08920	529.241	18.57	0.5241	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		55.30210	52.411	22.45	0.0843	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,211.80210	2,210.711	22.45	0.9157	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		36.58930	34.358	23.18	0.0573	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,613.08930	2,612.658	23.18	0.9427	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,669.28270	2,667.025	20.97	0.9886	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		5.78270	5.325	20.97	0.0114	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,071.59050	1,066.664	17.44	0.8277	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		108.09050	104.964	17.44	0.1723	0.00	0	150
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		370.53130	364.008	18.87	0.4323	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		624.13130	619.408	18.87	0.5677	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		0.00000	553.649	18.17	0.5770	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		0.00000	376.149	18.17	0.4230	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		441.29700	434.499	18.57	0.4786	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		557.59700	552.699	18.57	0.5214	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		465.09540	458.150	18.60	0.4812	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		581.19540	576.250	18.60	0.5188	0.00	0	12,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		114.09930	109.802	22.26	0.1365	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		2,169.59930	2,167.502	22.26	0.8635	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		41.81170	38.575	25.47	0.0506	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,687.31170	3,686.275	25.47	0.9494	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		62.34270	59.339	23.68	0.0774	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,964.94270	2,964.139	23.68	0.9226	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,756.91240	2,754.079	19.37	0.9836	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		9.51240	8.879	19.37	0.0164	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,198.76230	1,191.318	17.47	0.8076	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		151.36230	146.118	17.47	0.1924	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		78.49970	75.046	23.15	0.0961	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,661.09970	2,659.846	23.15	0.9039	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,943.80850	1,938.804	17.85	0.9259	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		52.80850	49.904	17.85	0.0741	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		318.18680	311.943	20.31	0.3118	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,247.18680	1,243.043	20.31	0.6882	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		158.10680	153.573	22.13	0.1669	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		2,165.50680	2,163.073	22.13	0.8331	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		274.00840	268.185	20.90	0.2677	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,505.60840	1,501.885	20.90	0.7323	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		98.18260	94.759	23.34	0.1071	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,879.78260	2,878.459	23.34	0.8929	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		96.13730	92.887	23.82	0.1005	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,161.53730	3,160.287	23.82	0.8995	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		87.39000	84.185	24.38	0.0909	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,382.79000	3,381.585	24.38	0.9091	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,847.22350	2,844.417	18.12	0.9802	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		12.62350	11.817	18.12	0.0198	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,327.51680	1,319.004	17.68	0.7944	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		192.91680	186.404	17.68	0.2056	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		482.73040	475.679	19.59	0.4103	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		979.43040	974.379	19.59	0.5897	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,225.95380	1,216.711	17.73	0.7507	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		259.35380	252.111	17.73	0.2493	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		111.33730	108.087	23.78	0.1104	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,184.73730	3,183.487	23.78	0.8896	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		108.70160	105.475	23.92	0.1077	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,242.10160	3,240.875	23.92	0.8923	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,370.84900	1,361.880	17.64	0.7923	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		204.24900	197.280	17.64	0.2077	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,179.63990	1,170.238	17.79	0.7329	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		287.23990	279.838	17.79	0.2671	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		144.14880	140.418	23.01	0.1398	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,771.74880	2,770.018	23.01	0.8602	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	17.80	Call			112.99600	109.798	23.86	0.1106	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,237.69600	3,236.498	23.86	0.8894	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,384.12760	1,375.038	17.69	0.7911	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			208.82760	201.738	17.69	0.2089	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			603.43660	595.781	19.29	0.4659	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			866.53660	860.781	19.29	0.5341	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			86.75080	83.905	25.94	0.0816	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,109.85080	4,108.905	25.94	0.9184	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,568.55060	1,559.718	17.60	0.8289	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			165.85060	158.918	17.60	0.1711	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,560.70040	1,551.845	17.61	0.8272	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			168.00040	161.045	17.61	0.1728	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,552.87250	1,543.993	17.61	0.8254	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			170.17250	163.193	17.61	0.1746	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			813.94490	805.071	18.61	0.5696	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			609.54490	602.671	18.61	0.4304	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			295.57820	290.545	21.49	0.2543	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,861.17820	1,858.145	21.49	0.7457	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,567.81430	1,558.712	17.59	0.8247	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			173.41430	166.312	17.59	0.1753	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,279.33880	1,269.648	17.77	0.7496	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			274.93880	267.248	17.77	0.2504	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			236.35710	231.868	22.04	0.2096	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,191.95710	2,189.468	22.04	0.7904	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			723.54870	715.248	18.88	0.5248	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			719.14870	712.848	18.88	0.4752	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			608.04530	600.413	19.36	0.4610	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			903.64530	898.013	19.36	0.5390	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			148.44280	145.028	23.21	0.1383	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,944.04280	2,942.628	23.21	0.8617	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			280.62190	275.713	21.62	0.2432	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,936.22190	1,933.313	21.62	0.7568	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			257.46550	252.766	21.83	0.2258	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,063.06550	2,060.366	21.83	0.7742	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			62.51520	60.387	26.77	0.0590	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,908.11520	4,907.987	26.77	0.9410	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			211.10190	206.881	22.31	0.1897	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,366.70190	2,364.481	22.31	0.8103	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			195.19650	191.162	22.51	0.1770	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,490.79650	2,488.762	22.51	0.8230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,583.46230	1,574.406	17.58	0.8282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			169.06230	162.006	17.58	0.1718	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,575.62840	1,566.547	17.59	0.8264	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			171.22840	164.147	17.59	0.1736	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			134.34960	131.133	23.53	0.1259	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,129.94960	3,128.733	23.53	0.8741	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,622.92600	1,614.034	17.56	0.8367	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			158.52600	151.634	17.56	0.1633	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,459.82840	1,449.997	17.73	0.7878	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			229.32840	221.397	17.73	0.2122	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			122.96730	120.097	24.68	0.1102	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,642.46730	3,641.497	24.68	0.8898	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			116.62190	113.832	25.04	0.1042	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,796.12190	3,795.232	25.04	0.8958	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,943.63630	2,940.904	16.67	0.9802	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			13.13630	12.304	16.67	0.0198	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			141.10080	138.899	25.70	0.1127	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,179.10080	4,178.798	25.70	0.8873	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,026.32920	3,023.547	15.92	0.9793	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			14.32920	13.447	15.92	0.0207	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,568.83220	1,557.839	17.78	0.7847	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			256.83220	247.739	17.78	0.2153	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			144.25500	142.000	25.53	0.1154	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,102.25500	4,101.900	25.53	0.8846	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			163.55250	161.820	26.23	0.1178	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,655.65250	4,655.620	26.23	0.8822	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,131.88040	3,125.848	16.01	0.9735	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			23.98040	19.648	16.01	0.0265	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,693.39670	1,682.238	17.85	0.7828	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			285.49670	276.038	17.85	0.2172	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,419.51480	2,409.149	16.79	0.9044	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			105.01480	96.349	16.79	0.0956	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,411.03940	2,400.637	16.81	0.9032	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			106.53940	97.837	16.81	0.0968	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,402.57960	2,392.140	16.82	0.9021	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			108.07960	99.340	16.82	0.0979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,880.03270	1,868.833	17.79	0.8052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			261.03270	251.533	17.79	0.1948	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,160.01340	1,150.020	18.72	0.6118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			691.01340	682.720	18.72	0.3882	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,917.56370	1,906.431	17.77	0.8125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			228.30670	218.902	17.69	0.1756	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,405.91500	6,406.719	25.90	0.9411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			30.65880	30.192	25.90	0.0269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,071.65880	8,072.892	25.90	0.9731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,190.39560	3,184.350	15.15	0.9765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			21.39560	17.050	15.15	0.0235	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,977.30670	1,966.202	17.69	0.8244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,022.78300	6,023.452	25.90	0.9298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			87.25990	86.264	25.90	0.0672	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,118.25990	6,118.964	25.90	0.9328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,925.12090	1,914.006	17.76	0.8140	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			246.12090	236.706	17.76	0.1860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			74.91500	74.019	25.90	0.0589	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,454.86970	5,455.310	25.90	0.9093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			120.24380	119.008	25.90	0.0885	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,511.24380	5,511.708	25.90	0.9115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			3.50900	3.427	25.90	0.0037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,974.50900	11,976.127	25.90	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			91.78300	90.752	25.90	0.0702	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,128.12350	5,128.415	25.90	0.8951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			138.05130	136.699	25.90	0.0995	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,249.05130	5,249.399	25.90	0.9005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			77.24410	76.329	25.90	0.0605	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,348.24410	6,349.029	25.90	0.9395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			123.86970	122.610	25.90	0.0907	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,897.13510	4,897.315	25.90	0.8838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			162.16080	160.664	25.90	0.1139	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,943.16080	4,943.363	25.90	0.8861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			96.52520	95.458	25.90	0.0733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,927.52520	5,928.158	25.90	0.9267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			147.12350	145.715	25.90	0.1049	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,257.26100	4,257.068	25.70	0.8491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			216.14820	214.365	25.90	0.1445	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,397.14820	4,397.065	25.90	0.8555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			132.72870	131.411	25.90	0.0962	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,323.72870	5,324.111	25.90	0.9038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			166.13510	164.615	25.90	0.1162	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,738.87260	3,738.166	24.60	0.8269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			231.97150	229.982	25.48	0.1549	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,152.97150	4,152.682	25.48	0.8451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			157.50720	156.037	25.90	0.1111	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,998.50720	4,998.737	25.90	0.8889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			226.26100	224.368	25.70	0.1509	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,321.41630	3,320.222	23.70	0.8044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			285.66790	282.844	23.82	0.1924	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,376.66790	3,375.544	23.82	0.8076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			206.14100	204.407	25.90	0.1390	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,487.14100	4,487.107	25.90	0.8610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			257.87260	255.466	24.60	0.1731	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,407.97620	2,405.613	22.07	0.7272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			338.06620	334.602	22.81	0.2266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,879.06620	2,877.302	22.81	0.7734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			227.27850	225.370	25.66	0.1516	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,238.27850	4,238.070	25.66	0.8484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			290.41630	287.522	23.70	0.1956	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,242.07910	2,239.490	21.79	0.7079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			438.77980	434.570	21.89	0.2852	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,299.77980	2,297.270	21.89	0.7148	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			260.49710	258.050	24.52	0.1750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,701.49710	3,700.750	24.52	0.8250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			416.97620	412.913	22.07	0.2728	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,007.55230	2,004.634	21.40	0.6774	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			494.45200	489.898	21.48	0.3160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,055.45200	2,052.598	21.48	0.6840	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			317.23930	313.968	23.08	0.2138	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,038.23930	3,036.668	23.08	0.7862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			451.07910	446.790	21.79	0.2921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,644.42650	1,640.758	20.75	0.6215	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			565.40550	560.475	21.04	0.3537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,796.40550	1,793.175	21.04	0.6463	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			425.20730	421.087	22.00	0.2775	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,366.20730	2,363.787	22.00	0.7225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			506.55230	501.933	21.40	0.3226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,285.32770	1,280.392	20.02	0.5527	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			732.60420	726.142	20.12	0.4371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,333.60420	1,328.842	20.12	0.5629	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			463.79190	459.419	21.70	0.2992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,184.79190	2,182.119	21.70	0.7008	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			613.42650	608.058	20.75	0.3785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,088.31560	1,082.453	19.61	0.5066	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			853.64530	846.114	19.62	0.4918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,094.64530	1,088.814	19.62	0.5082	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			521.10960	516.407	21.31	0.3304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,952.10960	1,949.106	21.31	0.6696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			754.32770	747.692	20.02	0.4473	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			912.15110	905.383	19.22	0.4590	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			942.13940	933.921	19.31	0.5293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			953.13940	946.621	19.31	0.4707	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			665.92860	660.046	20.46	0.4048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,496.92860	1,492.746	20.46	0.5952	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			857.31560	849.753	19.61	0.4934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			757.78950	749.932	18.88	0.4110	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,064.04920	1,054.750	18.97	0.5768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			795.04920	787.450	18.97	0.4232	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			786.91990	780.000	19.88	0.4623	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,217.91990	1,212.700	19.88	0.5377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			971.15110	962.683	19.22	0.5410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			300.99180	291.345	17.85	0.2174	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,629.39540	1,618.002	17.94	0.7509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			360.39540	350.702	17.94	0.2491	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			934.09450	925.933	19.34	0.5259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			965.09450	958.633	19.34	0.4741	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,096.78950	1,087.232	18.88	0.5890	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			248.56370	239.131	17.77	0.1875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,910.02330	1,898.877	17.77	0.8111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			251.02330	241.577	17.77	0.1889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,018.83190	1,009.917	19.09	0.5596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			849.83190	842.617	19.09	0.4404	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,769.99180	1,758.645	17.85	0.7826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			955.71030	948.116	20.13	0.4728	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,435.31030	1,429.516	20.13	0.5272	6,575,774.06	4,600	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			942.65160	935.183	20.18	0.4678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,462.25160	1,456.583	20.18	0.5322	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			624.06270	619.435	21.82	0.3327	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,403.66270	2,400.835	21.82	0.6673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			410.66250	407.399	23.66	0.2288	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,620.26250	3,618.799	23.66	0.7712	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,075.07150	1,066.414	19.70	0.5174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,214.67150	1,207.814	19.70	0.4826	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			363.33940	360.775	24.65	0.2020	829,781.58	2,300	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,142.93940	4,142.175	24.65	0.7980	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			337.23200	335.083	25.30	0.1868	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,496.83200	4,496.483	25.30	0.8132	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			676.14670	671.286	21.52	0.3561	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,205.74670	2,202.686	21.52	0.6439	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,078.81610	1,070.130	19.69	0.5188	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,208.41610	1,201.530	19.69	0.4812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			165.68330	164.482	25.94	0.1021	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,365.28330	6,365.882	25.94	0.8979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			409.73410	406.482	23.68	0.2283	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,629.33410	3,627.882	23.68	0.7717	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,124.86880	1,115.838	19.54	0.5352	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,134.46880	1,127.238	19.54	0.4648	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,082.57480	1,073.866	19.68	0.5201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,202.17480	1,195.266	19.68	0.4799	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,328.58430	1,321.683	20.08	0.5394	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,359.98430	1,353.183	20.08	0.4606	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,324.71170	1,317.874	20.09	0.5383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,366.11170	1,359.374	20.09	0.4617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,332.47570	1,325.498	20.07	0.5406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,353.87570	1,346.998	20.07	0.4594	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,019.28150	1,020.096	22.10	0.4001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,690.68150	2,691.396	22.10	0.5999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,023.92210	1,024.725	22.08	0.4016	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,675.32210	2,676.025	22.08	0.5984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,021.59830	1,022.407	22.09	0.4008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,682.99830	2,683.707	22.09	0.5992	0.00	0	0
Total \$ / R Option												20,800,705.25	42,800	1,703,552

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											722,395,048.35	91,205	2,587,725
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.41890		14.42050			0.0000	216,283.50	15	982
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.70240		14.70440			0.0000	0.00	0	168
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			14.96730		14.96900			0.0000	0.00	0	31
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			15.21860		15.22040			0.0000	182,623.20	12	3
Total \$ / R MAXI Future											398,906.70	27	1,184
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			105,331.10140	104,927.639	17.40	0.8608	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			7,281.10140	7,037.639	17.40	0.1392	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			104,493.91790	104,086.599	17.40	0.8583	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			7,443.91790	7,196.599	17.40	0.1417	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			103,659.50310	103,248.432	17.40	0.8558	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			7,609.50310	7,358.432	17.40	0.1442	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			60,451.54770	59,691.167	19.38	0.4590	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			91,011.54770	90,451.167	19.38	0.5410	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			61,159.13360	60,393.514	19.34	0.4630	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			89,719.13360	89,153.514	19.34	0.5370	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			60,804.52900	60,041.333	19.36	0.4610	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			90,364.52900	89,801.333	19.36	0.5390	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			93,816.93220	92,997.403	19.33	0.5276	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			95,916.93220	95,267.403	19.33	0.4724	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			93,417.24320	92,600.088	19.34	0.5259	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			96,517.24320	95,870.088	19.34	0.4741	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			93,018.76700	92,204.487	19.35	0.5243	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			97,118.76700	96,474.487	19.35	0.4757	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			240,366.27110	240,083.534	21.82	0.6673	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			62,208.64990	61,746.410	21.84	0.3318	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			241,168.64990	240,886.410	21.84	0.6682	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			62,605.19540	62,141.437	21.81	0.3336	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			239,565.19540	239,281.436	21.81	0.6664	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			62,406.27110	61,943.534	21.82	0.3327	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											398,906.70	27	1,184
£ / R	On	28/04/2016			20.56680		20.56690			0.0000	1,419,109.20	69	157
£ / R	On	31/05/2016			20.57000		20.57170			0.0000	0.00	0	123
£ / R	On	13/06/2016			20.76240		20.75900			0.0000	207,624.00	10	57,436
£ / R	On	08/09/2016			21.13290		21.13050			0.0000	0.00	0	0
£ / R	On	19/09/2016			21.18040		21.17800			0.0000	9,531,180.00	450	17,475
£ / R	On	19/12/2016			21.57890		21.57690			0.0000	0.00	0	5
£ / R	On	13/03/2017			21.96100		21.95900			0.0000	0.00	0	0
£ / R	On	25/04/2017			22.16170		22.15800			0.0000	0.00	0	73
£ / R	On	19/06/2017			22.37560		22.37120			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 £ / R Future												11,157,913.20	529	75,269
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			2.04840	1.677	19.48	0.0086	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			1,475.14840	1,474.877	19.48	0.9914	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			102.61310	101.183	15.18	0.1820	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			1,100.91310	1,101.183	15.18	0.8180	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			583.54770	585.483	13.77	0.6087	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			314.54770	313.083	13.77	0.3913	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			577.95090	579.871	13.78	0.6051	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			318.95090	317.471	13.78	0.3949	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			572.39430	574.300	13.79	0.6015	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			323.39430	321.900	13.79	0.3985	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			11.27030	10.950	19.50	0.0197	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,552.27030	3,548.550	19.50	0.9803	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			6.43710	6.574	26.48	0.0095	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,747.43710	5,744.173	26.48	0.9905	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			461.66930	460.209	17.09	0.3299	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,601.16930	1,597.309	17.09	0.6701	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			66.67410	67.366	20.20	0.0616	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,786.17410	4,784.467	20.20	0.9384	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			819.86030	817.441	16.21	0.5076	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			889.36030	884.541	16.21	0.4924	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			466.69880	465.241	17.07	0.3327	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,586.19880	1,582.341	17.07	0.6673	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			464.17510	462.716	17.08	0.3313	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,593.67510	1,589.816	17.08	0.6687	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			352.16760	351.462	17.75	0.2552	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,164.16760	2,161.062	17.75	0.7448	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			350.35280	349.647	17.76	0.2541	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,172.35280	2,169.247	17.76	0.7459	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			348.54730	347.840	17.77	0.2530	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,180.54730	2,177.440	17.77	0.7470	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,235.97790	1,234.288	15.99	0.6418	0.00	0	850
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			567.97790	563.888	15.99	0.3582	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,345.35280	3,343.258	19.75	0.7571	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			205.95660	206.014	21.48	0.1193	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,569.05660	5,567.114	21.48	0.8807	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,933.64070	1,931.495	18.56	0.5953	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			867.45740	867.329	18.57	0.4036	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,940.55740	1,938.429	18.57	0.5964	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			765.82900	766.110	18.82	0.3664	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,198.92900	2,197.210	18.82	0.6336	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			462.25280	462.158	19.75	0.2429	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			181.77480	180.953	17.23	0.1151	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,337.07770	1,336.371	17.88	0.5505	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,170.17770	1,167.471	17.88	0.4495	0.00	0	4,885

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	22.63	Call			873.62730	873.490	18.56	0.4058	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,926.72730	1,924.590	18.56	0.5942	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			870.54070	870.394	18.56	0.4047	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,506.45760	4,505.938	17.25	0.9564	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			59.55760	57.038	17.25	0.0436	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,348.67480	3,349.853	17.23	0.8849	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			970.67160	971.256	19.93	0.3750	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,751.67160	2,750.256	19.93	0.6250	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			968.09840	968.688	19.93	0.3742	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,759.09840	2,757.688	19.93	0.6258	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			965.53230	966.128	19.94	0.3734	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,766.53230	2,765.128	19.94	0.6266	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,102.16410	1,102.895	20.26	0.3880	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,924.16410	2,921.195	20.26	0.6120	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			1,648.80000	1,644.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,658.80000	1,654.400		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			1,668.80000	1,664.400		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
Total £ / R Option												0.00	0	46,282
Total £ / R												11,157,913.20	529	121,551
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13216		0.13201			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13521		0.13504			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13816		0.13799			0.0000	0.00	0	5,731
Total ¥ / R Future												0.00	0	11,678
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			23.63670	21.404	16.35	0.0586	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			452.69420	457.449	16.82	0.6131	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			251.89420	241.049	16.82	0.3869	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,201.91740	2,217.370	17.88	0.9966	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.11740	0.970	17.88	0.0034	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,224.43670	1,237.804	16.35	0.9414	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,520.15330	2,534.732	16.67	0.9757	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			15.75330	13.832	16.67	0.0243	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,596.10230	1,605.400	16.23	0.8834	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			91.70230	84.500	16.23	0.1166	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			868.77180	870.714	16.79	0.6615	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			364.37180	349.814	16.79	0.3385	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00100	0.001	27.83	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,201.20100	27,184.501	27.83	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00060	0.001	27.83	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,201.20060	28,184.500	27.83	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00030	0.000	27.83	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	19/12/2016	Foreign Exchange Option	0.43	Put			29,201.20030	29,184.500	27.83	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,678
€ / R	On	26/04/2016	Foreign Exchange Future			16.18290		16.24380			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.18710		16.25030			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.18920		16.25340			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.29150		16.35210			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.29890		16.35940			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.31370		16.37440			0.0000	16,313.70	1	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.36190		16.42270			0.0000	61,308,039.30	3,747	79,918
€ / R	On	19/09/2016	Foreign Exchange Future			16.73710		16.79970			0.0000	0.00	0	7,847
€ / R	On	19/12/2016	Foreign Exchange Future			17.09720		17.15920			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.44520		17.50870			0.0000	0.00	0	2,500
Total € / R Future												61,324,353.00	3,748	101,733
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			0.14520	0.191	34.41	0.0010	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			2,326.34520	2,387.291	34.41	0.9990	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			11.79940	7.644	22.04	0.0367	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			931.49940	990.544	22.04	0.9633	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			0.54210	0.300	29.10	0.0014	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			2,317.14210	2,381.100	29.10	0.9986	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			15.24530	13.067	23.02	0.0298	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,343.14530	2,401.567	23.02	0.9702	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			17.98470	15.412	22.96	0.0337	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,338.58470	2,396.512	22.96	0.9663	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			459.85030	566.437	42.03	0.3817	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			1,275.45030	1,442.736	42.03	0.6183	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			729.85130	681.428	18.25	0.6515	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			267.15130	279.528	18.25	0.3485	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			118.18330	103.958	20.79	0.1571	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			904.25300	851.538	18.07	0.7353	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			181.55300	189.638	18.07	0.2647	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			11.46440	11.303	24.11	0.0208	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,438.76440	3,499.403	24.11	0.9792	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			390.93430	357.462	18.95	0.4260	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			270.29400	244.357	19.54	0.3187	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			847.59400	882.457	19.54	0.6813	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,237.54320	2,175.943	19.76	0.9714	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			14.84320	14.043	19.76	0.0286	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,264.68720	1,206.706	17.87	0.8572	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			85.15420	88.122	17.88	0.1473	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,485.48330	1,532.058	20.79	0.8429	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,247.85420	1,190.022	17.88	0.8527	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			81.98720	84.806	17.87	0.1428	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	15.25	Call			1,256.25990	1,198.353	17.87	0.8550	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			83.55990	86.453	17.87	0.1450	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			598.23430	625.562	18.95	0.5740	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,033.57460	1,974.620	18.71	0.8417	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			173.87460	177.520	18.71	0.1583	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,025.44420	1,966.528	18.71	0.8403	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			175.74420	179.428	18.71	0.1597	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,017.32870	1,958.451	18.71	0.8390	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			177.62870	181.352	18.71	0.1610	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,173.57320	1,140.809	19.69	0.5461	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,014.37320	1,043.609	19.69	0.4539	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,467.36650	1,426.355	19.11	0.6349	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			708.16650	729.155	19.11	0.3651	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,218.60370	1,184.459	19.59	0.5606	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			959.40370	987.259	19.59	0.4394	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,008.81000	1,037.901	19.68	0.4525	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			259.85450	257.682	26.38	0.1486	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,000.65450	5,060.482	26.38	0.8514	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,169.15710	1,136.526	19.70	0.5447	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,019.95710	1,049.326	19.70	0.4553	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			315.78330	312.332	24.17	0.1852	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,956.58330	4,015.132	24.17	0.8148	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,178.01000	1,145.101	19.68	0.5475	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			912.79860	896.666	21.16	0.4016	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,114.09860	2,161.466	21.16	0.5984	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			918.13240	901.853	21.14	0.4035	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,099.43240	2,146.653	21.14	0.5965	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			915.45780	899.259	21.15	0.4025	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,106.75780	2,154.059	21.15	0.5975	0.00	0	0
Total € / R Option												0.00	0	41,222
Total € / R												61,324,353.00	3,748	142,955
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.23030		11.23130			0.0000	4,626,883.60	412	7,644
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.40280		11.40400			0.0000	0.00	0	1,430
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.56530		11.56580			0.0000	0.00	0	380
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.72170		11.72200			0.0000	0.00	0	4,216
Total AU\$ / R Future												4,626,883.60	412	13,670
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			10.84960	9.360	15.44	0.0347	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,161.66760	1,159.249	15.56	0.9668	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			10.36760	8.949	15.56	0.0332	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,151.90590	1,149.452	15.50	0.9661	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			10.60590	9.152	15.50	0.0339	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,142.14960	1,139.660	15.44	0.9653	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			81.48850	77.174	15.85	0.1270	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,276.82340	1,271.256	15.84	0.8712	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			82.82340	78.456	15.84	0.1288	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,294.17170	1,288.711	15.87	0.8748	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			80.17170	75.911	15.87	0.1252	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,285.48850	1,279.974	15.85	0.8730	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,126.31380	1,116.726	15.45	0.7587	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			230.51380	221.427	15.45	0.2413	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,118.93000	1,109.323	15.45	0.7564	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			233.13000	224.023	15.45	0.2436	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,133.71990	1,124.150	15.46	0.7609	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			227.91990	218.850	15.46	0.2391	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			612.63110	601.739	15.81	0.4807	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			830.63110	820.039	15.81	0.5193	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			608.90620	598.052	15.82	0.4785	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			836.90620	826.352	15.82	0.5215	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			605.19810	594.387	15.83	0.4763	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			843.19810	832.687	15.83	0.5237	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,626,883.60	412	13,670
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.38660		11.39710			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.61090		11.62160			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			603.24790	589.182	14.68	0.8025	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			76.14790	72.582	14.68	0.1975	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			595.47320	581.408	14.69	0.7978	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			78.37320	74.808	14.69	0.2022	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			587.74770	573.684	14.69	0.7931	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			80.64770	77.084	14.69	0.2069	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			231.75210	222.617	16.82	0.2958	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			990.15210	991.716	16.82	0.7042	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			229.62880	220.545	16.84	0.2935	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			998.02880	999.645	16.84	0.7065	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			227.52830	218.493	16.86	0.2912	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,005.92830	1,007.593	16.86	0.7088	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			14.96130		15.05320			0.0000	0.00	0	6,429
CHF / R	On	19/09/2016	Foreign Exchange Future			15.32800		15.42290			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,429

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			815.03990	766.667	18.69	0.7182	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			151.83990	195.367	18.69	0.2818	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			807.83820	759.846	18.70	0.7149	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			154.63820	198.546	18.70	0.2851	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			800.67400	753.059	18.70	0.7116	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			157.47400	201.759	18.70	0.2884	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			399.58180	415.638	22.28	0.3147	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,576.68180	1,687.638	22.28	0.6853	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			397.45140	413.561	22.29	0.3134	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,584.55140	1,695.561	22.29	0.6866	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			395.33700	411.499	22.31	0.3120	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,592.43700	1,703.499	22.31	0.6880	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,429
CNH / R	On	13/06/2016	Foreign Exchange Future			2.22000		2.22360			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.25130		2.25560			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			601.14510	571.879	18.18	0.4883	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			665.14510	671.879	18.18	0.5117	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			697.31500	665.692	18.08	0.5397	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			561.31500	565.692	18.08	0.4603	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			647.96120	617.497	18.13	0.5139	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			611.96120	617.497	18.13	0.4861	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,429.06320	2,447.477	19.88	0.7241	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			464.40770	440.515	19.94	0.2662	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,508.40770	2,527.515	19.94	0.7338	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			444.59110	421.383	20.01	0.2567	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,588.59110	2,608.383	20.01	0.7433	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			485.06320	460.477	19.88	0.2759	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			2.20530		2.21380			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.25750		2.26610			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			239.48650	247.869	19.43	0.2445	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,527.84320	1,449.167	19.34	0.7949	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			189.84320	196.167	19.34	0.2051	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,451.64500	1,373.952	19.39	0.7756	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			213.64500	220.952	19.39	0.2244	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	2.10	Call			1,377.48650	1,300.869	19.43	0.7555	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			761.01260	718.592	21.30	0.3646	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,000.01260	2,043.592	21.30	0.6354	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			732.78350	691.473	21.37	0.3539	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,071.78350	2,116.473	21.37	0.6461	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			705.53730	665.322	21.44	0.3434	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,144.53730	2,190.322	21.44	0.6566	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			1.85970		1.86040			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.89670		1.89740			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.93040		1.93100			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.96200		1.96280			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			46.64560	44.614	22.06	0.0666	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,642.64560	2,647.613	22.06	0.9334	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			41.87290	40.602	22.21	0.0611	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,737.87290	2,743.602	22.21	0.9389	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			37.57110	36.968	22.37	0.0561	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,833.57110	2,839.968	22.37	0.9439	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			328.36200	320.648	21.18	0.2278	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,554.36200	2,553.648	21.18	0.7722	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			313.92900	306.419	21.29	0.2190	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,639.92900	2,639.419	21.29	0.7810	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			300.19530	292.882	21.41	0.2105	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,726.19530	2,725.882	21.41	0.7895	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			627.37030	619.623	20.71	0.3193	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,517.37030	2,515.623	20.71	0.6807	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			607.63460	600.089	20.83	0.3106	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,597.63460	2,596.089	20.83	0.6894	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			588.62200	581.275	20.94	0.3022	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,678.62200	2,677.275	20.94	0.6978	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			864.28140	854.500	20.55	0.3635	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,636.28140	2,634.500	20.55	0.6365	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			841.52210	832.304	20.65	0.3555	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,713.52210	2,712.304	20.65	0.6445	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			819.52140	810.805	20.75	0.3478	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,791.52140	2,790.805	20.75	0.6522	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14130		0.14130			0.0000	0.00	0	1,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	19/09/2016	Foreign Exchange Future			0.14120		0.14120			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14180		0.14180			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			0.06740		0.06740			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06110		0.06110			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05740		0.05750			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			10.06240		10.11410			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.21400		10.26710			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.35920		10.41150			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		1,116.76450	1,063.919	16.95	0.9579		0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put		12.66450	11.518	16.95	0.0421		0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call		1,136.19200	1,083.399	17.08	0.9598		0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put		12.09200	11.000	17.08	0.0402		0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call		1,126.47480	1,073.656	17.02	0.9588		0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put		12.37480	11.256	17.02	0.0412		0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call		959.07400	908.545	17.02	0.7743		0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put		151.97400	154.545	17.02	0.2257		0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call		951.42890	900.995	17.01	0.7715		0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put		154.32890	156.995	17.01	0.2285		0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call		943.81320	893.474	17.00	0.7687		0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put		156.71320	159.474	17.00	0.2313		0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call		425.10840	399.145	17.79	0.4027		0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put		863.60840	889.945	17.79	0.5973		0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call		421.89610	396.225	17.81	0.4004		0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put		870.39610	897.025	17.81	0.5996		0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call		418.70620	393.327	17.83	0.3981		0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put		877.20620	904.127	17.83	0.6019		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			1.34990		1.34930			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.36410		1.36330			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.37760		1.37680			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.38700		1.38610			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 PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			293.00000	299.000		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			193.00000	199.000		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			93.00000	99.000		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			567.00000	559.000		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			367.00000	359.000		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			467.00000	459.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			332.00000	324.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			432.00000	424.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			232.00000	224.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			339.00000	330.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			439.00000	430.000		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			539.00000	530.000		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			1.13480		1.13880			0.0000	5,674.00	5	10,601
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13840		1.14250			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14230		1.14630			0.0000	0.00	0	0
Total QUANTO € / \$ Future												5,674.00	5	10,601
Total QUANTO € / \$												5,674.00	5	10,601
RAIN	On	13/06/2016	Foreign Exchange Future			25,522.33000		25,566.63000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,029.10000		26,076.62000			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			10.73390		10.78360			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.93040		10.98220			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			655.75490	611.152	15.63	0.8147	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			62.15490	67.252	15.63	0.1853	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			647.74080	603.289	15.64	0.8101	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			64.14080	69.389	15.64	0.1899	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			639.77200	595.438	15.64	0.8056	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			66.17200	71.538	15.64	0.1944	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			257.29710	237.292	17.57	0.3146	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			895.09710	926.892	17.57	0.6854	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			254.88360	235.019	17.59	0.3121	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			902.68360	934.619	17.59	0.6879	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			252.49530	232.770	17.61	0.3097	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			910.29530	942.370	17.61	0.6903	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			5.05010		5.03090			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.02920		5.00820			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			300.32380	314.378	15.41	0.8480	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			29.42380	24.278	15.41	0.1520	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			292.15800	306.093	15.41	0.8395	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			31.25800	25.993	15.41	0.1605	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			284.08100	297.901	15.41	0.8307	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			33.18100	27.801	15.41	0.1693	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			107.17760	112.231	15.68	0.3472	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			358.97760	343.031	15.68	0.6528	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			104.57770	109.380	15.70	0.3405	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			366.37770	350.180	15.70	0.6595	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			109.83520	115.144	15.66	0.3540	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			351.63520	335.944	15.66	0.6460	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			1.49510		1.49860			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.42200		1.42230			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									779,108,073.60	53,126	1,117,318
Total Options									20,800,705.25	42,800	1,791,056
Grand Total:									799,908,778.85	95,926	2,908,374