



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: 22/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/04/2016 Foreign Exchange Future			14.34150		14.29490			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.41180		14.29490			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.41180		14.28930			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.41460		14.29430			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.41670		14.29680			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.42510		14.30680			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.42720		14.30940			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.43250		14.31530			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.44500		14.32710			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.45440		14.33600			0.0000	0.00	0	616
\$ / R On 16/05/2016 Foreign Exchange Future			14.46380		14.34490			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.46690		14.34790			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.47000		14.35080			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.47310		14.35380			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.47630		14.35680			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.48570		14.36560			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			14.48880		14.36860			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.49190		14.37160			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			14.49790		14.37720			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			14.50650		14.38580			0.0000	0.00	0	875
\$ / R On 31/05/2016 Foreign Exchange Future			14.50940		14.38860			0.0000	0.00	0	2,012

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/06/2016	Foreign Exchange Future			14.52660		14.40570			0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Future			14.52950		14.40850			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.53230		14.41140			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.53520		14.41420			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.54670		14.42560			0.0000	727,829,587.80	50,034	620,510
\$ / R	On	14/06/2016	Foreign Exchange Future			14.54960		14.42840			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			14.56960		14.44830			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.57820		14.45690			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.58970		14.46820			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.59260		14.47110			0.0000	0.00	0	100
\$ / R	On	30/06/2016	Foreign Exchange Future			14.59550		14.47400			0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Future			14.60980		14.48830			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			14.62990		14.50830			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			14.67010		14.54830			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.67300		14.55130			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			14.71720		14.59500			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.72900		14.60660			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.73490		14.61250			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.76140		14.63870			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.77030		14.64740			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.79380		14.67080			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.79970		14.67660			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.80270		14.67950			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.81450		14.69120			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.82040		14.69700			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.83220		14.70870			0.0000	15,054,683.00	1,015	168,764
\$ / R	On	28/09/2016	Foreign Exchange Future			14.85870		14.73490			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.94120		14.81650			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.03940		14.91340			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.08710		14.96040			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.10190		14.97510			0.0000	85,325,735.00	5,650	52,413
\$ / R	On	13/03/2017	Foreign Exchange Future			15.35550		15.22420			0.0000	0.00	0	5,147
\$ / R	On	19/06/2017	Foreign Exchange Future			15.62520		15.49290			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			15.85330		15.72470			0.0000	0.00	0	0
Total \$ / R Future												828,210,005.80	56,699	868,333
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			0.09350	0.000	19.19	0.0000	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			415.19350	368.500	19.19	1.0000	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			0.02420	0.020	46.37	0.0001	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,515.12420	2,398.220	46.37	0.9999	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			0.55190	0.127	25.94	0.0012	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,371.25190	1,248.326	25.94	0.9988	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			0.09940	0.029	33.25	0.0002	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,000.79940	1,878.229	33.25	0.9998	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			0.04290	0.025	39.01	0.0002	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			2,400.74290	2,278.225	39.01	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,489.32330	2,611.800	22.52	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.02330	0.000	22.52	0.0000	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			792.25230	912.723	25.66	0.9928	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			2.95230	0.923	25.66	0.0072	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Call			76.57430	98.773	15.42	0.5235	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Put			187.27430	86.973	15.42	0.4765	0.00	0	1,000
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			0.86870	0.999	27.95	0.0061	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,486.56870	1,366.399	27.95	0.9939	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			0.24820	0.242	28.63	0.0015	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,933.44820	1,813.542	28.63	0.9985	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			17.21550	22.183	18.43	0.1024	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			740.41550	627.083	18.43	0.8976	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Call			132.05790	174.492	17.21	0.5107	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Put			245.25790	169.392	17.21	0.4893	0.00	0	1,000
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			30.50640	40.892	18.11	0.1709	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			593.70640	485.792	18.11	0.8291	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			0.37350	0.255	26.60	0.0013	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			2,390.97350	2,273.055	26.60	0.9987	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			25.45120	31.359	19.07	0.1201	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			800.15120	688.859	19.07	0.8799	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			251.16550	312.138	17.28	0.6250	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			204.06550	147.138	17.28	0.3750	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call			179.64180	225.522	17.43	0.5113	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put			292.54180	220.522	17.43	0.4887	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			13.38140	16.188	20.21	0.0591	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,196.28140	1,081.189	20.21	0.9409	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			4.98930	5.662	20.49	0.0218	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,648.98930	1,531.262	20.49	0.9782	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			7.42170	8.583	20.47	0.0298	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,652.52170	1,534.783	20.47	0.9702	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			219.60130	268.057	17.52	0.5133	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			331.70130	261.157	17.52	0.4867	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			1.49690	1.748	23.86	0.0061	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,603.59690	2,484.848	23.86	0.9939	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			308.36820	372.671	17.45	0.6206	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			237.56820	182.671	17.45	0.3794	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			122.00270	150.416	18.33	0.3313	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			571.20270	480.416	18.33	0.6687	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			20.71980	25.318	20.20	0.0730	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			1,366.91980	1,252.218	20.20	0.9270	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			36.06710	44.307	19.84	0.1166	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			1,159.26710	1,048.007	19.84	0.8834	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			53.99210	65.956	19.45	0.1573	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			1,048.39210	940.256	19.45	0.8427	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			255.54730	305.415	17.59	0.5150	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			366.94730	296.615	17.59	0.4850	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	25/05/2016	Foreign Exchange Option	15.20	Call			81.49800	98.461	19.21	0.2128	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			909.89800	806.561	19.21	0.7872	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			5.53680	7.099	21.90	0.0201	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,328.33680	2,209.199	21.90	0.9799	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,577.81200	2,698.396	22.90	0.9984	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.61200	0.496	22.90	0.0016	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			921.98790	1,028.961	17.18	0.9142	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			44.78790	31.061	17.18	0.0858	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			17.44930	21.509	21.11	0.0548	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,770.24930	1,653.609	21.11	0.9452	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			378.50210	442.978	17.44	0.6161	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			282.70210	226.478	17.44	0.3839	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			184.34920	217.440	18.36	0.3734	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			615.74920	528.040	18.36	0.6266	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			289.70110	339.205	17.69	0.5160	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			401.10110	329.805	17.69	0.4840	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,209.12070	2,329.479	20.94	0.9920	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			3.42070	2.879	20.94	0.0080	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			90.74220	105.646	19.69	0.1958	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,135.04220	1,029.046	19.69	0.8042	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			322.42780	371.882	17.85	0.5168	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			433.92780	362.382	17.85	0.4832	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			298.14140	343.015	18.03	0.4843	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			486.74140	410.715	18.03	0.5157	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			62.83480	72.563	20.42	0.1384	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,431.43480	1,320.263	20.42	0.8616	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,165.22060	1,274.485	17.19	0.9289	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			41.02060	29.285	17.19	0.0711	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,156.30040	1,265.307	17.19	0.9272	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			42.10040	30.107	17.19	0.0728	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,147.40190	1,256.148	17.19	0.9255	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			43.20190	30.948	17.19	0.0745	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			16.27120	18.516	22.39	0.0386	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,540.67120	2,421.816	22.39	0.9614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			15.24410	17.337	22.48	0.0364	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,589.64410	2,470.637	22.48	0.9636	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			14.28390	16.236	22.56	0.0342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,638.68390	2,519.536	22.56	0.9658	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			14.09940	16.025	22.58	0.0338	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,648.49940	2,529.325	22.58	0.9662	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			13.56090	15.407	22.63	0.0326	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,677.96090	2,558.707	22.63	0.9674	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			5.81460	6.464	23.89	0.0144	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			3,370.21460	3,249.763	23.89	0.9856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			4.59630	5.081	24.30	0.0114	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,578.99630	3,458.381	24.30	0.9886	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	18.07	Call			4.25560	4.695	24.43	0.0106	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,648.65560	3,527.995	24.43	0.9894	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			3.90060	4.294	24.59	0.0097	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,728.30060	3,607.594	24.59	0.9903	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			3.81700	4.200	24.63	0.0095	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,748.21700	3,627.500	24.63	0.9905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			2.74970	3.000	25.23	0.0068	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			4,057.14970	3,936.300	25.23	0.9932	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			2.43120	2.644	25.46	0.0060	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			4,176.83120	4,055.944	25.46	0.9940	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			1.41090	1.638	26.05	0.0038	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,575.81090	4,454.938	26.05	0.9962	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,270.45260	2,390.565	20.69	0.9902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			4.85260	3.865	20.69	0.0098	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,533.74730	1,650.805	17.84	0.9646	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			18.14730	14.105	17.84	0.0354	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,446.89550	1,563.220	17.50	0.9586	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			21.29550	16.520	17.50	0.0414	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,262.22500	1,372.831	17.13	0.9375	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			36.62500	26.131	17.13	0.0625	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,181.57120	1,289.984	17.15	0.9234	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			45.97120	33.284	17.15	0.0766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,172.71710	1,280.869	17.15	0.9217	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			47.11710	34.168	17.15	0.0783	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,163.88650	1,271.771	17.15	0.9200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			48.28650	35.071	17.15	0.0800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,000.77930	1,102.926	17.18	0.8818	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			75.17930	56.226	17.18	0.1182	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			975.91300	1,077.032	17.18	0.8748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			80.31300	60.332	17.18	0.1252	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			629.50380	709.189	17.41	0.7310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			203.90380	162.489	17.41	0.2690	5,245,629.16	32,283	50,071
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			0.00000	641.955	17.50	0.6933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			0.00000	195.255	17.50	0.3067	9,762.77	50	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			509.82140	578.801	17.59	0.6541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			284.22140	232.101	17.59	0.3459	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			482.51850	548.780	17.63	0.6342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			306.91850	252.080	17.63	0.3658	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			392.81920	449.378	17.80	0.5610	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			397.21920	332.678	17.80	0.4390	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			383.67130	439.170	17.82	0.5528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			408.07130	342.470	17.82	0.4472	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			362.58460	414.376	17.86	0.5324	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			436.98460	367.676	17.86	0.4676	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			301.57120	344.554	18.13	0.4685	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			535.97120	457.854	18.13	0.5315	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	14.70	Call		0.00000	328.980	18.21	0.4530	16,449.01	50	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put		0.00000	482.280	18.21	0.5470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		274.55050	314.013	18.29	0.4378	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		588.95050	507.313	18.29	0.5622	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		271.32900	310.364	18.32	0.4340	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		595.72900	513.664	18.32	0.5660	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call		261.86070	299.634	18.38	0.4228	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put		616.26070	532.934	18.38	0.5772	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		255.71380	292.661	18.42	0.4154	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		630.11380	545.961	18.42	0.5846	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		240.90770	275.848	18.52	0.3973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		665.30770	579.148	18.52	0.6027	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		218.82360	250.713	18.68	0.3693	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		723.22360	634.013	18.68	0.6307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		211.03190	241.829	18.74	0.3592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		745.43190	655.129	18.74	0.6408	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		208.49050	238.930	18.76	0.3558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		752.89050	662.231	18.76	0.6442	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		201.03650	230.422	18.82	0.3459	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		775.43650	683.722	18.82	0.6541	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call		0.00000	204.013	19.03	0.3142	7,051,930.64	34,566	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put		0.00000	757.314	19.03	0.6858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		147.80740	169.594	19.33	0.2707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		972.20740	872.894	19.33	0.7293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call		78.78030	90.126	20.32	0.1591	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put		1,403.18030	1,293.426	20.32	0.8409	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		65.16310	74.401	20.61	0.1347	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		1,539.56310	1,427.701	20.61	0.8653	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		62.63190	71.601	20.67	0.1302	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		1,567.03190	1,454.901	20.67	0.8698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		57.09410	65.469	20.81	0.1203	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		1,631.49410	1,518.769	20.81	0.8797	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		53.43690	61.263	20.89	0.1136	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		1,677.83690	1,564.563	20.89	0.8864	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		50.01110	57.322	20.97	0.1071	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,724.41110	1,610.622	20.97	0.8929	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		45.57710	52.219	21.09	0.0987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		1,789.97710	1,675.520	21.09	0.9013	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		43.79870	50.173	21.14	0.0952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		1,818.19870	1,703.473	21.14	0.9048	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		42.08940	48.206	21.19	0.0919	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,846.48940	1,731.506	21.19	0.9081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		40.44670	46.316	21.24	0.0887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,874.84670	1,759.615	21.24	0.9113	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		38.35630	43.909	21.31	0.0846	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		1,912.75630	1,797.209	21.31	0.9154	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	16.34	Call		36.37340	41.628	21.37	0.0807	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,950.77340	1,834.928	21.37	0.9193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		29.42210	33.629	21.64	0.0666	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		2,103.82210	1,986.929	21.64	0.9334	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		28.27650	32.311	21.69	0.0642	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		2,132.67650	2,015.611	21.69	0.9358	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		27.53750	31.462	21.73	0.0627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		2,151.93750	2,034.762	21.73	0.9373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		24.77440	28.284	21.86	0.0569	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		2,229.17440	2,111.584	21.86	0.9431	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		24.12900	27.542	21.89	0.0556	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		2,248.52900	2,130.842	21.89	0.9444	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		23.50080	26.820	21.93	0.0543	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		2,267.90080	2,150.120	21.93	0.9457	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		19.54530	22.275	22.16	0.0458	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,403.94530	2,285.575	22.16	0.9542	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		16.92170	19.263	22.34	0.0401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		2,511.32170	2,392.563	22.34	0.9599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		16.70220	19.010	22.36	0.0396	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,521.10220	2,402.310	22.36	0.9604	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		352.30890	401.347	17.94	0.5175	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		463.90890	391.747	17.94	0.4825	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		53.10170	60.748	20.98	0.1115	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,714.70170	1,601.148	20.98	0.8885	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		379.94940	428.317	17.98	0.5181	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		491.64940	418.717	17.98	0.4819	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		209.19040	236.092	19.25	0.3237	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		922.29040	827.892	19.25	0.6763	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		41.86290	47.059	22.01	0.0806	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		2,224.96290	2,108.859	22.01	0.9194	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		406.31140	455.739	18.09	0.5189	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		518.11140	446.039	18.09	0.4811	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		49.14650	55.219	21.93	0.0902	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,200.94650	2,085.519	21.93	0.9098	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		31.86000	35.689	22.67	0.0606	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,603.66000	2,485.990	22.67	0.9394	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,673.10380	2,793.612	21.20	0.9914	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		4.90380	3.912	21.20	0.0086	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,068.93550	1,168.909	17.31	0.8608	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		100.73550	79.209	17.31	0.1392	0.00	0	150
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		358.98950	402.783	18.38	0.4721	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		607.88950	530.183	18.38	0.5279	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		550.72020	616.566	17.86	0.6222	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		366.72020	311.066	17.86	0.3778	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		430.23000	480.895	18.15	0.5196	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		541.93000	471.095	18.15	0.4804	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		454.12430	506.318	18.25	0.5203	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		565.82430	496.418	18.25	0.4797	0.00	0	12,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		105.75560	117.683	21.88	0.1465	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		2,157.45560	2,047.583	21.88	0.8535	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		36.62550	39.747	25.05	0.0527	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,678.32550	3,559.647	25.05	0.9473	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		56.50680	62.518	23.29	0.0821	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,955.20680	2,839.518	23.29	0.9179	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,760.12940	2,880.697	19.84	0.9858	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		8.82940	7.697	19.84	0.0142	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,193.13940	1,292.507	17.46	0.8353	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		141.83940	119.507	17.46	0.1647	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		71.77770	79.583	22.76	0.1024	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,650.47770	2,536.583	22.76	0.8976	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,943.27460	2,058.455	18.01	0.9374	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		48.27460	41.255	18.01	0.0626	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		305.58270	335.808	19.89	0.3338	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,230.58270	1,138.608	19.89	0.6662	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		148.45450	163.219	21.73	0.1776	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		2,151.85450	2,044.219	21.73	0.8224	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		90.85210	99.295	22.93	0.1128	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,868.35210	2,754.395	22.93	0.8872	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		261.83700	286.460	20.45	0.2855	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,489.33700	1,391.560	20.45	0.7145	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		89.00510	95.301	23.31	0.1044	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,150.30510	3,033.901	23.31	0.8956	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		80.59950	86.116	23.88	0.0941	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,371.89950	3,254.716	23.88	0.9059	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,850.36600	2,970.891	18.26	0.9838	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		11.66600	9.491	18.26	0.0162	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,319.04730	1,416.049	17.52	0.8210	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		180.34730	154.649	17.52	0.1790	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		468.54390	510.870	19.18	0.4365	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		961.14390	880.570	19.18	0.5635	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,215.25680	1,306.622	17.53	0.7790	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		244.45680	212.822	17.53	0.2210	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		103.83240	109.989	23.22	0.1140	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,173.03240	3,056.189	23.22	0.8860	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		101.30160	107.057	23.35	0.1109	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,230.50160	3,113.257	23.35	0.8891	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,361.50200	1,458.094	17.45	0.8184	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		190.70200	164.293	17.45	0.1816	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,168.24000	1,257.323	17.59	0.7617	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		271.64000	237.623	17.59	0.2383	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		135.39590	146.803	22.58	0.1468	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,758.79590	2,647.103	22.58	0.8532	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			105.48820	112.406	23.35	0.1145	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,225.98820	3,109.707	23.35	0.8855	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,374.47200	1,470.791	17.49	0.8172	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			194.97200	168.091	17.49	0.1828	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			588.28230	637.235	18.86	0.4930	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			847.08230	772.735	18.86	0.5070	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			80.46880	84.886	25.43	0.0836	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,099.26880	3,980.386	25.43	0.9164	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,559.97750	1,661.105	17.39	0.8522	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			152.97750	130.705	17.39	0.1478	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,552.05180	1,652.867	17.39	0.8506	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			155.05180	132.467	17.39	0.1494	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,544.14630	1,644.732	17.39	0.8490	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			157.14630	134.332	17.39	0.1510	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			798.78780	862.292	18.23	0.5996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			590.08780	530.092	18.23	0.4004	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			592.70510	640.559	18.92	0.4872	512,447.12	800	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			884.00510	808.359	18.92	0.5128	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,558.74580	1,659.382	17.37	0.8481	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			160.04580	137.182	17.37	0.1519	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,267.55560	1,358.472	17.53	0.7771	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			258.85560	226.272	17.53	0.2229	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			245.91810	266.372	21.40	0.2381	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,047.21810	1,944.172	21.40	0.7619	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			752.28720	812.895	18.36	0.5765	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			643.58720	580.695	18.36	0.4235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			708.14880	765.923	18.49	0.5536	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			699.44880	633.723	18.49	0.4464	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			200.63260	217.075	21.89	0.1995	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,351.93260	2,244.875	21.89	0.8005	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			283.31190	306.133	21.04	0.2681	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,844.61190	1,743.933	21.04	0.7319	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			268.62100	291.061	21.19	0.2566	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,919.92100	1,818.861	21.19	0.7434	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			126.28590	135.080	23.05	0.1308	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,117.58590	3,002.880	23.05	0.8692	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			225.27500	243.905	21.61	0.2207	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,176.57500	2,071.705	21.61	0.7793	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			220.09180	238.264	21.66	0.2163	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,211.39180	2,106.064	21.66	0.7837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			57.70350	64.829	26.65	0.0629	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,899.00350	4,782.628	26.65	0.9371	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			185.15620	200.214	22.08	0.1859	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,476.45620	2,368.014	22.08	0.8141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			139.86820	150.853	22.77	0.1446	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,931.16820	2,818.653	22.77	0.8554	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			1,614.46620	1,716.879	17.35	0.8591	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			145.76620	124.679	17.35	0.1409	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,574.54840	1,675.719	17.36	0.8513	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			155.84840	133.519	17.36	0.1487	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,566.63830	1,667.541	17.37	0.8497	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			157.93830	135.341	17.37	0.1503	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,448.54040	1,543.997	17.47	0.8131	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			213.64040	185.297	17.47	0.1869	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			115.64640	122.213	24.17	0.1133	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,630.74640	3,513.513	24.17	0.8867	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			109.57940	115.665	24.53	0.1070	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,784.67940	3,666.965	24.53	0.8930	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,947.14940	3,070.113	17.12	0.9820	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.24940	11.413	17.12	0.0180	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			134.19140	138.403	25.08	0.1142	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,167.69140	4,047.203	25.08	0.8858	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,029.81660	3,153.906	16.37	0.9809	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			13.31660	12.706	16.37	0.0191	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,555.22490	1,649.615	17.45	0.8091	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			238.72490	208.415	17.45	0.1909	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			137.19680	141.629	24.91	0.1170	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,090.69680	3,970.428	24.91	0.8830	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			155.95900	164.720	25.79	0.1207	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,642.55900	4,525.320	25.79	0.8793	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,131.01380	3,256.123	16.13	0.9772	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			17.61380	16.723	16.13	0.0228	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,679.93280	1,773.667	17.49	0.8060	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			266.53280	234.267	17.49	0.1940	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,411.55130	2,521.429	16.33	0.9213	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			91.15130	74.329	16.33	0.0787	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,402.98820	2,512.681	16.34	0.9202	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			92.58820	75.581	16.34	0.0798	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,394.44130	2,503.948	16.35	0.9192	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			94.04130	76.848	16.35	0.0808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,867.64840	1,966.486	17.49	0.8261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			242.54840	214.586	17.49	0.1739	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,142.22420	1,212.031	18.33	0.6359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			667.12420	610.131	18.33	0.3641	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,905.52580	2,003.419	17.40	0.8338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			210.72340	181.687	17.27	0.1542	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,394.93400	6,276.508	25.75	0.9380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			28.07050	31.917	25.75	0.0282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,062.97050	7,940.017	25.75	0.9718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,191.49670	3,316.831	15.34	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.39670	14.931	15.34	0.0206	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,965.82340	2,063.587	17.27	0.8458	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	20.90	Put		6,011.09850	5,894.254	25.75	0.9262	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		81.85730	91.394	25.75	0.0707	0.00	0	500	
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,106.75730	5,989.494	25.75	0.9293	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,913.15330	2,010.867	17.39	0.8353	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		228.05330	198.967	17.39	0.1647	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		70.03400	78.408	25.75	0.0620	0.00	0	69,895	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,442.01250	5,328.025	25.75	0.9047	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		113.60990	126.108	25.75	0.0929	0.00	0	368	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,498.50990	5,384.208	25.75	0.9071	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		3.04580	3.585	25.75	0.0039	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		11,967.94580	11,841.685	25.75	0.9961	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		86.19850	96.154	25.75	0.0738	0.00	0	32,200	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,114.52280	5,002.504	25.75	0.8898	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		130.83140	144.853	25.75	0.1044	0.00	0	600	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,235.73140	5,122.953	25.75	0.8956	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		72.26180	80.857	25.75	0.0636	0.00	0	5,700	
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,337.16180	6,218.957	25.75	0.9364	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		117.11250	129.925	25.75	0.0953	0.00	0	10,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,882.98050	4,772.517	25.75	0.8781	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		154.21830	170.233	25.75	0.1195	0.00	0	150	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,929.11830	4,818.333	25.75	0.8805	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		90.75490	101.144	25.75	0.0771	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,915.65490	5,799.244	25.75	0.9229	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		139.62280	154.404	25.75	0.1102	0.00	0	725	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,241.52850	4,124.193	25.16	0.8464	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		206.82370	218.533	25.46	0.1481	0.00	0	83,003	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,381.72370	4,266.633	25.46	0.8519	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		125.67900	139.250	25.75	0.1010	0.00	0	6,600	
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,310.57900	5,197.350	25.75	0.8990	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		158.08050	174.417	25.75	0.1219	0.00	0	1,365	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,722.00080	3,606.832	24.06	0.8229	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		222.12230	231.975	24.94	0.1579	0.00	0	17,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,137.02230	4,020.075	24.94	0.8421	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		149.69850	165.335	25.75	0.1166	0.00	0	250	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,984.59850	4,873.435	25.75	0.8834	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		216.62850	226.093	25.16	0.1536	0.00	0	2,310	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,303.50010	3,190.595	23.16	0.7992	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		273.99550	287.560	23.28	0.1974	0.00	0	1,400	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,358.89550	3,245.660	23.28	0.8026	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		197.05130	213.768	25.66	0.1446	0.00	0	10,303	
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,471.95130	4,361.868	25.66	0.8554	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		247.10080	258.732	24.06	0.1771	0.00	0	1,700	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,387.40720	2,286.905	21.63	0.7164	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		325.00710	345.839	22.37	0.2348	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,859.90710	2,753.939	22.37	0.7652	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		217.60680	227.142	25.12	0.1544	0.00	0	10,000	

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	18.98	Put			4,222.50680	4,105.242	25.12	0.8456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			278.60010	292.495	23.16	0.2008	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,221.01440	2,122.849	21.36	0.6961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			423.98730	451.779	21.46	0.2966	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,278.88730	2,179.879	21.46	0.7034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			249.63530	261.448	23.98	0.1790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,684.53530	3,569.548	23.98	0.8210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			402.50720	428.805	21.63	0.2836	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,985.81970	1,891.401	20.97	0.6641	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			478.95170	510.517	21.05	0.3290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,033.85170	1,938.617	21.05	0.6710	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			304.64140	323.038	22.61	0.2209	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,019.54140	2,911.138	22.61	0.7791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			436.11440	464.749	21.36	0.3039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,621.63770	1,533.082	20.30	0.6056	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			549.22010	584.688	20.59	0.3685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,774.12010	1,682.788	20.59	0.6315	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			410.60870	437.471	21.56	0.2885	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,345.50870	2,245.571	21.56	0.7115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			490.91970	523.301	20.97	0.3359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,261.44390	1,182.178	19.58	0.5335	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			714.94010	760.713	19.67	0.4558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,309.84010	1,228.813	19.67	0.5442	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			448.65790	478.156	21.27	0.3113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,163.55790	2,066.256	21.27	0.6887	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			596.73770	634.982	20.30	0.3944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,063.99910	991.028	19.18	0.4855	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			835.44230	889.063	19.20	0.5129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,070.34230	997.163	19.20	0.4871	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			505.32390	538.674	20.88	0.3441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,930.22390	1,836.774	20.88	0.6559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			736.54390	784.078	19.58	0.4665	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			887.72250	821.881	18.82	0.4364	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			923.80050	983.093	18.90	0.5515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			928.70050	861.193	18.90	0.4485	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			648.73820	690.250	20.01	0.4220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,473.63820	1,388.350	20.01	0.5780	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			839.09910	892.928	19.18	0.5145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			733.63990	673.766	18.48	0.3873	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,045.89490	1,111.295	18.57	0.6003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			770.79490	709.395	18.57	0.3997	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			768.97310	818.760	19.45	0.4822	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,193.87310	1,116.860	19.45	0.5178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			952.82250	1,013.781	18.82	0.5636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			281.52870	250.703	17.56	0.1957	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,614.87960	1,706.910	17.66	0.7736	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	13.70	Put		339.77960	305.010	17.66	0.2264	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		915.76100	974.486	18.93	0.5481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		940.66100	872.586	18.93	0.4519	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,078.73990	1,145.666	18.48	0.6127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		230.42580	201.519	17.40	0.1662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,897.91540	1,995.991	17.42	0.8322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		232.81540	204.092	17.42	0.1678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,000.56630	1,063.826	18.69	0.5827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		825.46630	761.926	18.69	0.4173	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,756.62870	1,852.603	17.56	0.8043	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		933.81240	987.745	19.73	0.4896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,409.61240	1,332.245	19.73	0.5104	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		920.80570	974.073	19.78	0.4844	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,436.60570	1,358.573	19.78	0.5156	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		604.70110	640.948	21.42	0.3437	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,380.50110	2,285.448	21.42	0.6563	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		394.16440	414.279	23.17	0.2341	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,599.96440	3,488.779	23.17	0.7659	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,052.87420	1,112.795	19.31	0.5357	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,188.67420	1,117.295	19.31	0.4643	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		347.92700	365.111	24.15	0.2059	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,123.72700	4,009.611	24.15	0.7941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		322.49240	338.071	24.79	0.1900	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,478.29240	4,362.570	24.79	0.8100	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		656.38520	694.600	21.10	0.3680	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,182.18520	2,089.100	21.10	0.6320	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,056.61280	1,116.719	19.30	0.5371	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,182.41280	1,111.219	19.30	0.4629	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		155.85800	172.204	25.77	0.1061	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,351.65800	6,236.704	25.77	0.8939	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		393.25850	413.310	23.19	0.2336	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,609.05850	3,497.810	23.19	0.7664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,102.64530	1,164.311	19.14	0.5540	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,108.44530	1,038.811	19.14	0.4460	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,060.37140	1,120.600	19.29	0.5385	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,176.17140	1,105.100	19.29	0.4615	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,309.25860	1,367.383	19.69	0.5548	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,336.35860	1,262.183	19.69	0.4452	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,305.42630	1,363.509	19.70	0.5536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,342.52630	1,268.309	19.70	0.4464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,313.10990	1,371.276	19.67	0.5560	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,330.20990	1,256.076	19.67	0.4440	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1,009.01710	1,044.713	21.73	0.4091	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,674.31710	2,581.413	21.73	0.5909	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1,013.66440	1,049.545	21.71	0.4107	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,658.96440	2,566.245	21.71	0.5893	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	18/09/2017	Foreign Exchange Option	17.38	Call			1,011.34090	1,047.129	21.72	0.4099	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,666.64090	2,573.829	21.72	0.5901	0.00	0	0
Total \$ / R Option												12,836,218.70	67,749	1,772,418
Total \$ / R												841,046,224.50	124,448	2,640,751
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.54670		14.42560			0.0000	203,653.80	14	980
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.83220		14.70870			0.0000	0.00	0	168
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.10190		14.97510			0.0000	0.00	0	29
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.35550		15.22420			0.0000	0.00	0	3
Total \$ / R MAXI Future												203,653.80	14	1,180
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			105,127.20560	115,537.421	17.17	0.8950	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			6,567.20560	4,867.421	17.17	0.1050	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			104,278.77290	114,657.280	17.17	0.8928	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			6,718.77290	4,987.280	17.17	0.1072	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			103,433.16080	113,779.571	17.17	0.8907	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			6,873.16080	5,109.571	17.17	0.1093	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			58,918.64820	63,678.182	18.94	0.4851	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			89,048.64820	81,458.182	18.94	0.5149	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			59,624.41660	64,436.118	18.91	0.4893	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			87,754.41660	80,216.118	18.91	0.5107	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			59,270.50900	64,055.887	18.92	0.4872	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			88,400.50900	80,835.887	18.92	0.5128	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			91,983.02410	97,805.191	18.90	0.5498	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			93,473.02410	86,615.191	18.90	0.4502	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			91,583.37630	97,382.510	18.92	0.5481	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			94,073.37630	87,192.510	18.92	0.4519	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			91,185.46990	96,961.626	18.93	0.5464	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			94,675.46990	87,771.626	18.93	0.4536	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			238,050.11430	228,544.775	21.42	0.6563	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			60,274.20220	63,886.906	21.43	0.3428	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			238,854.20220	229,336.906	21.43	0.6572	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			60,667.33350	64,302.936	21.41	0.3447	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			237,247.33350	227,752.936	21.41	0.6553	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			60,470.11430	64,094.775	21.42	0.3437	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												203,653.80	14	1,180
£ / R	On	28/04/2016	Foreign Exchange Future			20.77670		20.48390			0.0000	0.00	0	157
£ / R	On	31/05/2016	Foreign Exchange Future			20.78100		20.48850			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			20.96890		20.67370			0.0000	209,689.00	10	57,426
£ / R	On	08/09/2016	Foreign Exchange Future			21.34210		21.04180			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.39040		21.08920			0.0000	0.00	0	17,475
£ / R	On	19/12/2016	Foreign Exchange Future			21.79610		21.48830			0.0000	0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Future			22.18230		21.86590			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			22.38400		22.06270			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			22.59740		22.27780			0.0000	0.00	0	0
Total £ / R Future												209,689.00	10	75,259
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			0.63340	1.072	18.54	0.0067	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			1,556.73340	1,264.372	18.54	0.9933	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			84.47390	128.195	14.73	0.2266	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			1,165.97390	917.195	14.73	0.7734	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			527.84820	703.079	13.49	0.6841	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			344.14820	224.179	13.49	0.3159	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			522.54600	696.670	13.50	0.6806	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			348.84600	227.770	13.50	0.3194	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			517.28460	690.299	13.51	0.6771	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			353.58460	231.399	13.51	0.3229	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			9.42330	11.143	18.83	0.0208	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,635.72330	3,342.243	18.83	0.9792	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			6.12530	6.056	25.75	0.0091	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,832.42530	5,537.156	25.75	0.9909	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			429.63250	509.526	16.74	0.3593	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,657.83250	1,437.426	16.74	0.6407	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			66.36960	61.977	19.20	0.0596	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,874.56960	4,569.877	19.20	0.9404	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			770.48180	913.241	16.05	0.5466	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			928.68180	771.141	16.05	0.4534	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			434.39060	515.300	16.73	0.3624	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,642.59060	1,423.200	16.73	0.6376	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			432.00520	512.408	16.74	0.3609	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,650.20520	1,430.308	16.74	0.6391	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			328.27430	386.030	17.40	0.2773	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,229.07430	1,985.630	17.40	0.7227	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			326.56550	383.991	17.40	0.2761	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,237.36550	1,993.591	17.40	0.7239	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			324.86140	381.957	17.41	0.2749	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,245.66140	2,001.557	17.41	0.7251	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,174.16970	1,365.196	15.94	0.6781	0.00	0	850
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			594.96970	484.796	15.94	0.3219	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,410.96060	3,164.415	19.55	0.7410	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			194.33000	217.858	21.15	0.1257	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,646.03000	5,361.758	21.15	0.8743	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,984.21870	1,786.371	18.37	0.5714	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			829.62550	939.155	18.38	0.4275	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,991.32550	1,793.055	18.38	0.5725	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			731.98220	827.756	18.59	0.3885	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,253.68220	2,041.656	18.59	0.6115	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			439.26060	500.515	19.55	0.2590	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	18.41	Put			190.40450	153.256	17.17	0.1003	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,284.01640	1,443.743	17.74	0.5777	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,205.71640	1,057.643	17.74	0.4223	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			835.41520	945.797	18.37	0.4298	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,977.11520	1,779.697	18.37	0.5702	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			832.51870	942.471	18.37	0.4286	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,416.57530	4,721.919	17.82	0.9587	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			58.27530	55.819	17.82	0.0413	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,268.70450	3,539.356	17.17	0.8997	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			936.36970	1,036.855	19.75	0.3932	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,810.46970	2,594.555	19.75	0.6068	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			933.87560	1,034.113	19.75	0.3923	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,817.97560	2,601.813	19.75	0.6077	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			931.38840	1,031.378	19.76	0.3915	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,825.48840	2,609.078	19.76	0.6085	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,065.49600	1,171.754	20.09	0.4050	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,982.79600	2,767.754	20.09	0.5950	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			1,742.20000	1,422.600	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,752.20000	1,432.600	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			1,762.20000	1,442.600	1.0000	1.0000	0.00	0	0
Total £ / R Option												0.00	0	46,282
Total £ / R												209,689.00	10	121,541
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13066		0.13194			0.0000	0.00	0	4,800
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13368		0.13497			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13665		0.13794			0.0000	0.00	0	5,682
Total ¥ / R Future												0.00	0	11,630
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			21.35580	30.727	16.50	0.0810	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			433.60640	363.241	16.77	0.5445	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			239.10640	297.141	16.77	0.4555	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,195.57460	2,067.790	18.29	0.9943	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.07460	1.690	18.29	0.0057	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,215.85580	1,096.827	16.50	0.9190	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,511.32130	2,385.597	16.69	0.9696	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			13.92130	17.497	16.69	0.0304	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,581.02720	1,470.129	16.23	0.8621	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			83.62720	102.029	16.23	0.1379	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			844.03390	769.628	16.82	0.6228	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			346.63390	401.528	16.82	0.3772	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00060	0.001	27.71	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,206.20060	27,334.700	27.71	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.000	27.71	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,206.20030	28,334.700	27.71	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	27.71	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,206.20020	29,334.700	27.71	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,630
€ / R	On	26/04/2016	Foreign Exchange Future			16.21080		16.12390			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.21440		16.13040			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.21720		16.13360			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.31250		16.23050			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.32190		16.23780			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.33670		16.25260			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.38500		16.30070			0.0000	27,281,025.00	1,665	79,718
€ / R	On	19/09/2016	Foreign Exchange Future			16.76090		16.67470			0.0000	0.00	0	7,847
€ / R	On	19/12/2016	Foreign Exchange Future			17.12580		17.03600			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.47730		17.38230			0.0000	0.00	0	2,500
Total € / R Future												27,281,025.00	1,665	101,533
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			0.17230	0.154	40.95	0.0008	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			2,446.27230	2,359.354	40.95	0.9992	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			6.63630	7.378	24.69	0.0365	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			1,046.23630	962.978	24.69	0.9635	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			0.20490	0.184	31.31	0.0010	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			2,436.60490	2,352.984	31.31	0.9990	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			9.68200	9.894	22.48	0.0244	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,459.18200	2,377.394	22.48	0.9756	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			11.61900	12.133	22.48	0.0285	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,453.81900	2,370.233	22.48	0.9715	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			588.63560	0.783	6.33	0.0071	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			1,526.03560	854.083	6.33	0.9929	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			797.12100	857.203	17.84	0.7479	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			196.42100	172.203	17.84	0.2521	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			630.95670	683.246	18.01	0.6630	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			88.54280	96.658	20.45	0.1522	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,577.84280	1,501.658	20.45	0.8478	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,129.95620	1,201.795	17.64	0.8647	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			89.25620	76.795	17.64	0.1353	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,138.19030	1,210.249	17.63	0.8669	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			10.06910	10.061	24.00	0.0191	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,559.36910	3,475.062	24.00	0.9809	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			321.53020	351.079	18.64	0.4303	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			650.83020	596.079	18.64	0.5697	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,113.22860	2,197.053	19.78	0.9746	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			915.35310	851.497	19.22	0.6814	0.00	0	564

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	15.96	Put			290.25670	258.246	18.01	0.3370	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			216.05310	236.497	19.22	0.3186	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			12.52860	12.053	19.78	0.0254	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,146.45060	1,218.726	17.63	0.8691	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			85.75060	73.726	17.63	0.1309	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			87.49030	75.249	17.63	0.1331	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,907.00440	1,967.863	18.42	0.8466	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			192.30440	166.963	18.42	0.1534	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.00000	731.287	19.60	0.4801	1,023,801.66	1,400	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			0.00000	970.387	19.60	0.5199	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,923.07540	1,984.364	18.42	0.8492	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			188.37540	163.464	18.42	0.1508	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,915.03240	1,976.108	18.42	0.8479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			190.33240	165.208	18.42	0.1521	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,142.50070	1,179.550	19.29	0.5648	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,006.50070	953.750	19.29	0.4352	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,103.29100	1,139.713	19.38	0.5514	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,057.29100	1,003.913	19.38	0.4486	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			236.94110	246.658	26.02	0.1451	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,068.74630	1,015.231	19.40	0.4515	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			289.84460	300.092	23.79	0.1818	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,100.94110	5,020.858	26.02	0.8549	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,383.47700	1,424.650	18.81	0.6405	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			747.47700	698.850	18.81	0.3595	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,053.84460	3,974.292	23.79	0.8182	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,099.01110	1,135.362	19.39	0.5500	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,063.01110	1,009.562	19.39	0.4500	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,094.74630	1,131.031	19.40	0.5485	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			863.19720	889.610	20.81	0.4038	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,170.89720	2,102.310	20.81	0.5962	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			860.63780	886.985	20.82	0.4029	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,178.33780	2,109.685	20.82	0.5971	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			858.08710	884.375	20.83	0.4019	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,185.78710	2,117.075	20.83	0.5981	0.00	0	0
Total € / R Option												1,023,801.66	1,400	41,922
Total € / R												28,304,826.66	3,065	143,455
AUS / R	On	13/06/2016	Foreign Exchange Future			11.21840		11.18800			0.0000	0.00	0	7,644
AUS / R	On	19/09/2016	Foreign Exchange Future			11.39070		11.35950			0.0000	0.00	0	1,430
AUS / R	On	19/12/2016	Foreign Exchange Future			11.55580		11.52320			0.0000	0.00	0	380
AUS / R	On	13/03/2017	Foreign Exchange Future			11.71290		11.67790			0.0000	0.00	0	4,186
Total AUS / R Future												0.00	0	13,640
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,097.52450	1,125.910	15.01	0.9701	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			9.52450	7.510	15.01	0.0299	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,117.09800	1,145.584	15.13	0.9714	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			9.09800	7.184	15.13	0.0286	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,107.30870	1,135.745	15.07	0.9708	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			9.30870	7.345	15.07	0.0292	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			83.26590	77.086	15.75	0.1283	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,249.98340	1,275.268	15.78	0.8753	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			80.48340	74.568	15.78	0.1247	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,241.34130	1,266.519	15.77	0.8735	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			81.84130	75.819	15.77	0.1265	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,232.76590	1,257.786	15.75	0.8717	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,074.80620	1,096.448	15.32	0.7566	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			231.60620	220.648	15.32	0.2434	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,089.48210	1,111.293	15.33	0.7611	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			226.28210	215.493	15.33	0.2389	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,082.13110	1,103.858	15.33	0.7589	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			228.93110	218.058	15.33	0.2411	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			850.11840	829.854	15.71	0.5266	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			575.16870	590.070	15.69	0.4778	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			837.26870	817.170	15.69	0.5222	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			571.58290	586.399	15.70	0.4756	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			843.68290	823.499	15.70	0.5244	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			568.01840	582.754	15.71	0.4734	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	13,640
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.49880		11.34930			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.72480		11.57230			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			558.18630	678.885	14.67	0.8515	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			78.88630	50.085	14.67	0.1485	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			550.54820	670.480	14.67	0.8477	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			81.24820	51.680	14.67	0.1523	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			542.96280	662.116	14.67	0.8438	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			83.66280	53.316	14.67	0.1562	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			211.07910	243.898	16.41	0.3212	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,018.77910	899.098	16.41	0.6788	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			209.09230	241.595	16.43	0.3187	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,026.79230	906.795	16.43	0.6813	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			207.12250	239.314	16.45	0.3162	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,034.82250	914.514	16.45	0.6838	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ 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
CHF / R	On	13/06/2016	Foreign Exchange Future			14.91360		14.86090			0.0000	0.00	0	6,429
CHF / R	On	19/09/2016	Foreign Exchange Future			15.27770		15.22370			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,429
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			686.43230	720.616	18.42	0.7084	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			215.53230	197.016	18.42	0.2916	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			679.88590	713.853	18.42	0.7050	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			218.98590	200.253	18.42	0.2950	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			673.37460	707.126	18.43	0.7015	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			222.47460	203.526	18.43	0.2985	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			379.93970	391.126	22.17	0.3039	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,756.23970	1,713.426	22.17	0.6961	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			378.00730	389.132	22.18	0.3026	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,764.30730	1,721.432	22.18	0.6974	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			376.08930	387.152	22.20	0.3013	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,772.38930	1,729.452	22.20	0.6987	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			2.23220		2.21920			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.26360		2.25030			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			553.36780	613.065	17.92	0.5193	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			661.36780	591.065	17.92	0.4807	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			647.21090	717.993	17.96	0.5720	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			555.21090	495.993	17.96	0.4280	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			598.96940	664.206	17.94	0.5457	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			606.96940	542.206	17.94	0.4543	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,442.50060	2,338.776	19.60	0.7146	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			425.83290	453.880	19.66	0.2752	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,522.83290	2,417.880	19.66	0.7248	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			407.00120	433.857	19.72	0.2654	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,604.00120	2,497.857	19.72	0.7346	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			445.50060	474.776	19.60	0.2854	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			2.20060		2.19170			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.25170		2.24270			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			272.74470	246.927	19.32	0.2489	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,333.65670	1,399.337	19.18	0.7924	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			216.65670	193.337	19.18	0.2076	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,260.57630	1,325.003	19.25	0.7721	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			243.57630	219.003	19.25	0.2279	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,189.74470	1,252.927	19.32	0.7511	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			657.76570	683.317	21.17	0.3552	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,130.76570	2,066.317	21.17	0.6448	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			632.28880	656.902	21.24	0.3445	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,205.28880	2,139.902	21.24	0.6555	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			607.75060	631.452	21.31	0.3340	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,280.75060	2,214.452	21.31	0.6660	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			1.87620		1.86050			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.91340		1.89740			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.94740		1.93100			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.97920		1.96220			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			40.41860	45.926	21.41	0.0706	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,635.41860	2,483.926	21.41	0.9294	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			36.66140	41.089	21.50	0.0639	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,731.66140	2,579.089	21.50	0.9361	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			33.26910	36.748	21.60	0.0579	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,828.26910	2,674.748	21.60	0.9421	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			313.33040	338.933	20.76	0.2408	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,539.33040	2,404.934	20.76	0.7592	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			299.27870	323.667	20.88	0.2314	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,625.27870	2,489.666	20.88	0.7686	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			285.92370	309.146	21.00	0.2224	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,711.92370	2,575.146	21.00	0.7776	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			606.90810	646.322	20.30	0.3327	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,496.90810	2,372.322	20.30	0.6673	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			587.58660	625.499	20.40	0.3236	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,577.58660	2,451.499	20.40	0.6764	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			568.99980	605.448	20.51	0.3147	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,658.99980	2,531.448	20.51	0.6853	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			836.95330	887.044	20.17	0.3763	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,614.95330	2,495.044	20.17	0.6237	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			814.65910	863.539	20.27	0.3680	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,692.65910	2,571.539	20.27	0.6320	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			792.99550	840.766	20.37	0.3599	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,770.99550	2,648.766	20.37	0.6401	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14230		0.14120			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14260		0.14100			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14280		0.14060			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			0.06930		0.06800			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06230		0.06130			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05830		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			9.96060		9.97680			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.11040		10.12840			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.25800		10.27360			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			981.29340	965.208	16.81	0.9466	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			14.49340	14.608	16.81	0.0534	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,000.39280	984.055	16.81	0.9502	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			13.59280	13.455	16.81	0.0498	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			990.72700	974.622	16.81	0.9484	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			13.92700	14.022	16.81	0.0516	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			841.85630	827.436	17.02	0.7467	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			173.45630	177.036	17.02	0.2533	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			834.53930	820.164	17.01	0.7437	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			176.13930	179.763	17.01	0.2563	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			827.25290	812.922	17.00	0.7406	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			178.85290	182.522	17.00	0.2594	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			365.56610	360.564	17.89	0.3771	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			941.96610	952.564	17.89	0.6229	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			362.83390	357.867	17.91	0.3748	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			949.23390	959.867	17.91	0.6252	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			360.12570	355.194	17.93	0.3726	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			956.52570	967.194	17.93	0.6274	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / 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
PULA / R	On	13/06/2016	Foreign Exchange Future			1.35340		1.35360			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.36770		1.36790			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38130		1.38150			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39090		1.39080			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			336.00000	334.000		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			236.00000	234.000		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			136.00000	134.000		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			521.00000	523.000		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			321.00000	323.000		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			421.00000	423.000		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			285.00000	287.000		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			385.00000	387.000		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			185.00000	187.000		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			292.00000	291.000		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			392.00000	391.000		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			492.00000	491.000		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			1.12640		1.13000			0.0000	28,160.00	25	10,571
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13000		1.13370			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13400		1.13760			0.0000	0.00	0	0
Total QUANTO € / \$ Future												28,160.00	25	10,571
Total QUANTO € / \$												28,160.00	25	10,571
RAIN	On	13/06/2016	Foreign Exchange Future			25,601.72000		25,471.97000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,109.66000		25,976.73000			0.0000	0.00	0	0
Total RAIN Future												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 RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.74080		10.69070			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.93540		10.88350			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			573.78020	613.611	15.63	0.8217	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			73.08020	62.811	15.63	0.1783	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			566.02600	605.627	15.63	0.8173	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			75.32600	64.827	15.63	0.1827	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			558.32220	597.668	15.63	0.8128	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			77.62220	66.868	15.63	0.1872	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			220.81260	231.886	17.41	0.3126	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			957.31260	916.486	17.41	0.6874	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			218.66170	229.619	17.42	0.3101	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			965.16170	924.219	17.42	0.6899	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			216.53200	227.371	17.44	0.3077	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			973.03200	931.971	17.44	0.6923	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			5.05960		5.03860			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.03740		5.01670			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			302.60930	321.114	15.39	0.8600	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			24.00930	21.514	15.39	0.1400	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			294.31870	312.613	15.37	0.8520	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			25.71870	23.013	15.37	0.1480	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			286.12090	304.195	15.35	0.8438	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			27.52090	24.595	15.35	0.1562	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			103.86090	111.904	15.52	0.3501	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			347.16090	334.504	15.52	0.6499	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			101.26560	109.011	15.53	0.3433	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			354.56560	341.611	15.53	0.6567	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			106.51700	114.862	15.50	0.3570	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			339.81700	327.462	15.50	0.6430	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			1.49290		1.49080			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.42080		1.41780			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 ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									855,932,533.60	58,413	1,101,156
Total Options									13,860,020.36	69,149	1,860,622
Grand Total:									869,792,553.96	127,562	2,961,778