



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: 26/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/04/2016 Foreign Exchange Future			14.42870		14.51940			0.0000	4,646,041.40	322	0
\$ / R On 28/04/2016 Foreign Exchange Future			14.43890		14.51940			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.44810		14.51620			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.45150		14.52640			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.45240		14.52900			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.45420		14.53410			0.0000	0.00	0	0
\$ / R On 09/05/2016 Foreign Exchange Future			14.45680		14.54310			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.46010		14.54620			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.47000		14.55520			0.0000	0.00	0	616
\$ / R On 16/05/2016 Foreign Exchange Future			14.48000		14.56430			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.48330		14.56730			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.48660		14.57030			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.48990		14.57340			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.49320		14.57640			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.50320		14.58550			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			14.50650		14.58850			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.50980		14.59150			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			14.51640		14.59760			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			14.52640		14.60660			0.0000	798,952.00	55	930
\$ / R On 31/05/2016 Foreign Exchange Future			14.52970		14.60970			0.0000	0.00	0	2,003
\$ / R On 06/06/2016 Foreign Exchange Future			14.54710		14.62710			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/06/2016	Foreign Exchange Future			14.55010		14.63010			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.55300		14.63300			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.55590		14.63590			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.56750		14.64760			0.0000	284,517,842.50	19,531	617,682
\$ / R	On	14/06/2016	Foreign Exchange Future			14.57040		14.65050			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			14.59070		14.67090			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.59950		14.67960			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.61110		14.69130			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.61400		14.69420			0.0000	1,461,400.00	100	0
\$ / R	On	30/06/2016	Foreign Exchange Future			14.61690		14.69720			0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Future			14.63140		14.71180			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			14.65160		14.73230			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			14.69210		14.77330			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.69500		14.77620			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			14.69790		14.78450			0.0000	3,894,943.50	265	265
\$ / R	On	11/08/2016	Foreign Exchange Future			14.73950		14.82100			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.75140		14.83300			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.75740		14.83900			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.78420		14.86590			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.79310		14.87490			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.81700		14.89880			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.82290		14.90480			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.82590		14.90780			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.83780		14.91970			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.84380		14.92570			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.85570		14.93770			0.0000	43,854,026.40	2,952	166,194
\$ / R	On	28/09/2016	Foreign Exchange Future			14.88250		14.96460			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.96600		15.04830			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.06380		15.14650			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.11130		15.19410			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.12610		15.20900			0.0000	34,033,725.00	2,250	54,413
\$ / R	On	13/03/2017	Foreign Exchange Future			15.37850		15.46370			0.0000	0.00	0	5,571
\$ / R	On	19/06/2017	Foreign Exchange Future			15.64820		15.73380			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			15.87460		15.95780			0.0000	0.00	0	0
Total \$ / R Future												373,206,930.80	25,475	865,303
\$ / R	On	26/04/2016	Foreign Exchange Option	16.61	Call			0.00000	0.000	18.70	0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.61	Put			0.00000	2,181.300	18.70	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			0.00000	0.000	18.70	0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			2,170.60000	2,261.300	18.70	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			0.02270	0.000	18.70	0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,140.62270	1,231.300	18.70	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			0.00030	0.000	18.70	0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,770.60030	1,861.300	18.70	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,719.40000	2,628.700	18.70	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	18.70	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		1,019.43210	928.700	18.70	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		0.03210	0.000	18.70	0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Call		139.35310	28.700	18.70	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Put		19.95310	0.000	18.70	0.0000	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		0.19550	0.055	36.51	0.0005	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		1,260.79550	1,341.155	36.51	0.9995	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		0.24680	0.038	37.27	0.0003	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		1,714.04680	1,781.938	37.27	0.9997	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Call		221.62290	156.505	17.58	0.5405	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Put		115.22290	125.005	17.58	0.4595	0.00	0	1,000
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call		48.65380	27.240	18.99	0.1418	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put		392.25380	445.740	18.99	0.8582	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call		24.98850	13.150	19.57	0.0757	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put		528.58850	591.650	19.57	0.9243	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		0.17460	0.097	29.84	0.0006	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		2,171.17460	2,247.697	29.84	0.9994	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call		35.22460	19.098	19.22	0.0906	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put		591.12460	654.898	19.22	0.9094	0.00	0	0
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Call		202.90440	149.136	17.60	0.4298	0.00	0	2,500
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Put		209.80440	242.337	17.60	0.5702	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		17.54280	10.885	20.90	0.0454	424.50	39	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		981.34280	1,060.785	20.90	0.9546	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		366.78790	296.075	17.17	0.6515	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		100.58790	115.975	17.17	0.3485	4,523.04	39	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call		268.65700	207.207	17.45	0.5230	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put		162.45700	187.107	17.45	0.4770	0.00	0	1,000
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		7.14380	5.565	22.50	0.0217	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		1,431.94380	1,515.565	22.50	0.9783	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		7.53240	6.746	21.36	0.0251	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		1,433.23240	1,516.746	21.36	0.9749	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call		311.96030	254.122	17.50	0.5237	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put		204.66030	230.822	17.50	0.4763	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		1.79340	1.361	25.17	0.0050	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		2,384.49340	2,468.061	25.17	0.9950	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call		173.67990	135.207	18.32	0.3251	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		403.37990	448.607	18.32	0.6749	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call		428.20940	361.949	17.39	0.6398	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put		137.90940	155.349	17.39	0.3602	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		27.18030	17.131	19.87	0.0567	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		1,153.78030	1,227.231	19.87	0.9433	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		49.32170	34.640	19.77	0.1014	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		952.92170	1,021.440	19.77	0.8986	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		74.07780	55.504	19.42	0.1445	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		848.57780	912.304	19.42	0.8555	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call		349.28880	293.507	17.49	0.5247	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put		240.78880	267.007	17.49	0.4753	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			110.59460	86.680	19.17	0.2025	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			719.09460	776.880	19.17	0.7975	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			0.00000	443.329	17.40	0.6520	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			0.00000	176.929	17.40	0.3480	176,928.70	1,000	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,118.60460	1,040.430	17.36	0.9279	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			21.00460	24.030	17.36	0.0721	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			23.39440	16.847	21.16	0.0466	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,555.79440	1,630.447	21.16	0.9534	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			7.54660	5.606	22.31	0.0169	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,109.94660	2,189.206	22.31	0.9831	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,797.85710	2,716.621	22.83	0.9992	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.25710	0.221	22.83	0.0008	0.00	0	250
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			496.90570	435.513	17.26	0.6323	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			180.30570	199.113	17.26	0.3677	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			382.90370	329.701	17.55	0.5258	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			273.20370	300.001	17.55	0.4742	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			244.31560	205.846	18.26	0.3739	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			454.61560	496.146	18.26	0.6261	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,429.16900	2,348.994	21.02	0.9943	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			2.06900	1.893	21.02	0.0057	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			117.98670	96.993	19.68	0.1895	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			940.88670	999.893	19.68	0.8105	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			417.41420	365.707	17.82	0.5257	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			307.31420	335.607	17.82	0.4743	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			384.34800	336.565	18.02	0.4915	12,116.34	36	36
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			351.34800	383.565	18.02	0.5085	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			80.56560	65.425	20.43	0.1315	2,355.29	36	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,227.56560	1,292.425	20.43	0.8685	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,365.88560	1,287.614	16.97	0.9422	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			19.98560	21.714	16.97	0.0578	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,356.50840	1,278.304	16.98	0.9406	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			20.60840	22.404	16.98	0.0594	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,347.14710	1,269.011	16.98	0.9391	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			21.24710	23.111	16.98	0.0609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			2,031.98680	2,104.232	21.55	0.9526	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			28.76860	21.049	21.57	0.0461	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			2,051.16860	2,123.549	21.57	0.9539	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			23.63500	16.811	21.72	0.0377	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,186.03500	2,259.311	21.72	0.9623	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			20.25290	14.072	21.84	0.0321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,292.65290	2,366.572	21.84	0.9679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			19.97060	13.846	21.85	0.0316	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,302.37060	2,376.346	21.85	0.9684	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			19.41770	13.404	21.87	0.0307	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,321.81770	2,395.904	21.87	0.9693	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			18.10240	12.358	21.92	0.0285	0.00	0	1,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,370.50240	2,444.858	21.92	0.9715	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			16.87690	11.391	21.97	0.0265	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,419.27690	2,493.891	21.97	0.9735	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			16.64190	11.207	21.98	0.0261	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,429.04190	2,503.707	21.98	0.9739	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			15.95670	10.672	22.01	0.0250	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,458.35670	2,533.172	22.01	0.9750	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			6.46670	4.630	23.65	0.0111	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			3,148.86670	3,227.130	23.65	0.9889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			5.26830	4.179	24.53	0.0098	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,357.66830	3,436.679	24.53	0.9902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			4.93050	4.049	24.82	0.0094	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,427.33050	3,506.549	24.82	0.9906	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			4.57660	3.911	25.16	0.0090	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,506.97660	3,586.411	25.16	0.9910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			4.49300	3.878	25.24	0.0089	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,526.89300	3,606.378	25.24	0.9911	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			3.41210	3.444	26.54	0.0077	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,835.81210	3,915.944	26.54	0.9923	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			3.08320	3.308	27.04	0.0073	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,955.48320	4,035.808	27.04	0.9927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			2.24390	2.950	28.71	0.0062	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,354.64390	4,435.450	28.71	0.9938	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,490.80190	2,410.656	21.14	0.9917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			3.20190	3.156	21.14	0.0083	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,748.57570	1,668.744	18.00	0.9701	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			10.97570	11.244	18.00	0.0299	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,660.38280	1,580.661	17.63	0.9651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			12.78280	13.161	17.63	0.0349	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,465.61340	1,387.490	17.01	0.9483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			18.01340	19.990	17.01	0.0517	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,381.10800	1,303.574	17.04	0.9352	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			23.50800	26.074	17.04	0.0648	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,371.79560	1,294.335	17.05	0.9336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			24.19560	26.835	17.05	0.0664	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,362.49950	1,285.113	17.05	0.9320	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			24.89950	27.613	17.05	0.0680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,189.36190	1,113.737	17.11	0.8957	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			41.76190	46.237	17.11	0.1043	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,162.70610	1,087.422	17.12	0.8889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			45.10610	49.922	17.12	0.1111	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			778.49970	712.030	17.39	0.7459	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			130.89970	144.530	17.39	0.2541	0.00	0	50,071
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			707.18830	643.338	17.49	0.7074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			159.58830	175.838	17.49	0.2926	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			639.86480	578.850	17.60	0.6672	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	14.20	Put			192.26480	211.350	17.60	0.3328	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			607.74100	548.214	17.65	0.6466	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			210.14100	230.715	17.65	0.3534	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			500.77290	446.925	17.84	0.5710	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			283.17290	309.425	17.84	0.4290	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			489.73180	436.540	17.86	0.5625	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			292.13180	319.040	17.86	0.4375	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			462.87060	411.331	17.92	0.5414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			315.27060	343.831	17.92	0.4586	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			384.17380	339.062	18.14	0.4748	339,061.70	1,000	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			396.57380	431.562	18.14	0.5252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			366.98140	323.172	18.23	0.4586	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			419.38140	455.672	18.23	0.5414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			350.43130	307.918	18.31	0.4427	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			442.83130	480.418	18.31	0.5573	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			346.39220	304.200	18.33	0.4388	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			448.79220	486.701	18.33	0.5612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			334.51090	293.282	18.39	0.4271	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			466.91090	505.782	18.39	0.5729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			326.78150	286.190	18.43	0.4194	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			479.18150	518.690	18.43	0.5806	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			308.12200	269.107	18.54	0.4005	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			510.52200	551.607	18.54	0.5995	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			280.17500	243.626	18.70	0.3713	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			562.57500	606.126	18.70	0.6287	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			270.27970	234.635	18.76	0.3607	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			582.67970	627.135	18.76	0.6393	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			267.04950	231.706	18.78	0.3572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			589.44950	634.206	18.78	0.6428	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			257.56410	223.109	18.85	0.3468	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			609.96410	655.609	18.85	0.6532	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			228.07050	196.494	19.05	0.3138	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			680.47050	728.994	19.05	0.6862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			189.52810	161.987	19.36	0.2686	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			791.92810	844.487	19.36	0.7314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			100.28660	83.235	20.34	0.1536	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,202.68660	1,265.735	20.34	0.8464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			82.56760	67.926	20.63	0.1288	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,334.96760	1,400.426	20.63	0.8712	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			79.41350	65.215	20.69	0.1242	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,361.81350	1,427.715	20.69	0.8758	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			72.50780	59.299	20.83	0.1143	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,424.90780	1,491.799	20.83	0.8857	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			67.94310	55.402	20.92	0.1076	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,470.34310	1,537.902	20.92	0.8924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			63.66620	51.348	20.98	0.1008	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,516.06620	1,583.848	20.98	0.8992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			57.80260	46.134	21.05	0.0919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,580.20260	1,648.634	21.05	0.9081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			55.45090	44.054	21.08	0.0883	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,607.85090	1,676.554	21.08	0.9117	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			53.19280	42.062	21.11	0.0848	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,635.59280	1,704.562	21.11	0.9152	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			51.02290	40.155	21.14	0.0815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,663.42290	1,732.655	21.14	0.9185	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			48.26290	37.738	21.19	0.0772	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,700.66290	1,770.238	21.19	0.9228	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			45.64920	35.459	21.23	0.0731	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,738.04920	1,807.959	21.23	0.9269	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			36.50820	27.581	21.40	0.0586	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,888.90820	1,960.081	21.40	0.9414	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			35.00710	26.303	21.43	0.0562	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,917.40710	1,988.803	21.43	0.9438	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			34.03990	25.482	21.45	0.0546	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,936.43990	2,007.982	21.45	0.9454	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			30.42880	22.437	21.53	0.0488	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			2,012.82880	2,084.937	21.53	0.9512	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			29.58680	21.732	21.55	0.0474	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			448.54750	397.824	17.98	0.5258	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			338.04750	367.424	17.98	0.4742	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			67.44930	54.592	20.97	0.1052	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,506.94930	1,574.192	20.97	0.8948	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			476.72630	427.469	18.09	0.5260	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			365.82630	396.769	18.09	0.4740	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			0.00000	43.662	21.93	0.0779	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			0.00000	2,054.162	21.93	0.9221	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			51.37680	42.132	21.97	0.0754	1,474.62	35	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			2,011.77680	2,082.632	21.97	0.9246	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			262.79010	231.492	19.35	0.3250	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			753.19010	801.992	19.35	0.6750	28,069.71	35	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			60.14850	50.251	21.91	0.0854	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,988.84850	2,059.151	21.91	0.9146	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			38.29630	31.498	22.61	0.0559	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,386.99630	2,460.398	22.61	0.9441	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,894.76030	2,814.323	21.47	0.9927	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			3.46030	3.224	21.47	0.0073	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,254.17710	1,181.014	17.36	0.8714	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			62.87710	69.914	17.36	0.1286	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			504.14010	455.637	18.19	0.5263	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			392.84010	424.537	18.19	0.4737	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			443.99480	401.276	18.46	0.4781	179,771.42	448	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			469.79480	507.276	18.46	0.5219	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	30/06/2016	Foreign Exchange Option	14.29	Call			675.15170	619.025	17.93	0.6318	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			267.95170	292.125	17.93	0.3682	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			528.41050	480.723	18.21	0.5266	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			416.61050	449.323	18.21	0.4734	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			552.76330	504.921	18.24	0.5270	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			440.46330	473.321	18.24	0.4730	0.00	0	12,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			126.29190	112.599	21.86	0.1436	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,952.99190	2,020.499	21.86	0.8564	64,655.95	32	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			40.61810	35.484	24.89	0.0488	1,135.49	32	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,457.31810	3,533.384	24.89	0.9512	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,374.57890	1,302.327	17.35	0.8455	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			98.37890	107.327	17.35	0.1545	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			85.02850	75.441	22.76	0.0995	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,438.82850	2,510.441	22.76	0.9005	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			66.56580	58.870	23.30	0.0792	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,740.36580	2,813.870	23.30	0.9208	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,982.67750	2,901.561	19.93	0.9876	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.47750	6.561	19.93	0.0124	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			0.00000	509.607	18.53	0.4949	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			0.00000	591.707	18.53	0.5051	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			361.49510	331.112	19.84	0.3348	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,060.49510	1,111.612	19.84	0.6652	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,155.64730	2,076.243	18.01	0.9424	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			34.64730	36.743	18.01	0.0576	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			175.78990	158.211	21.69	0.1756	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,952.78990	2,016.811	21.69	0.8244	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			308.08420	281.474	20.40	0.2854	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,309.08420	1,364.074	20.40	0.7146	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			106.65920	95.188	22.90	0.1104	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,657.65920	2,727.788	22.90	0.8896	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			90.89470	81.498	23.79	0.0911	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,154.99470	3,227.298	23.79	0.9089	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,074.92670	2,992.843	18.41	0.9850	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.02670	8.644	18.41	0.0150	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,499.37490	1,427.086	17.45	0.8292	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			133.47490	142.886	17.45	0.1708	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			102.44520	91.366	23.28	0.1020	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,936.54520	3,007.166	23.28	0.8980	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			549.14270	508.046	19.11	0.4398	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			814.24270	854.946	19.11	0.5602	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			118.29150	105.930	23.17	0.1118	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,959.49150	3,028.930	23.17	0.8882	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			114.23610	103.015	23.31	0.1087	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,015.43610	3,086.015	23.31	0.8913	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,542.02800	1,469.556	17.39	0.8262	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			143.22800	152.556	17.39	0.1738	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	06/09/2016	Foreign Exchange Option	13.70	Call			1,386.30470	1,316.097	17.46	0.7870	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			187.50470	199.097	17.46	0.2130	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			158.08790	142.317	22.53	0.1448	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,553.28790	2,619.417	22.53	0.8552	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,335.38760	1,266.090	17.52	0.7697	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			210.58760	223.190	17.52	0.2303	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			119.99510	107.330	23.24	0.1117	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,012.19510	3,081.430	23.24	0.8883	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,554.88380	1,482.376	17.43	0.8248	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			147.08380	156.476	17.43	0.1752	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			683.12310	636.160	18.78	0.4974	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			713.42310	748.360	18.78	0.5026	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			88.55830	79.984	25.31	0.0806	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,878.85830	3,952.185	25.31	0.9194	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,750.94410	1,675.378	17.36	0.8589	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			115.24410	121.578	17.36	0.1411	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,742.52700	1,667.055	17.36	0.8573	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			116.82700	123.255	17.36	0.1427	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,734.12640	1,658.749	17.36	0.8557	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			118.42640	124.949	17.36	0.1443	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			921.23870	864.983	18.16	0.6058	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			483.53870	509.283	18.16	0.3942	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			686.35220	639.791	18.85	0.4914	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			748.65220	784.091	18.85	0.5086	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,748.63090	1,673.276	17.32	0.8549	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			120.93090	127.576	17.32	0.1451	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,439.09590	1,368.604	17.48	0.7846	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			201.39590	212.904	17.48	0.2154	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			286.89550	261.655	21.34	0.2373	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,859.19550	1,915.955	21.34	0.7627	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			869.34420	814.782	18.29	0.5824	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			531.64420	559.082	18.29	0.4176	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			819.90950	767.051	18.42	0.5591	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			582.20950	611.351	18.42	0.4409	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			233.84810	212.327	21.82	0.1982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,156.14810	2,216.627	21.82	0.8018	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			328.48010	301.586	20.97	0.2679	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,660.78010	1,715.886	20.97	0.7321	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			312.40520	286.419	21.13	0.2562	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,734.70520	1,790.719	21.13	0.7438	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			145.40160	130.768	22.99	0.1288	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,907.70160	2,975.068	22.99	0.8712	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			262.73230	239.153	21.55	0.2197	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,985.03230	2,043.454	21.55	0.7803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			256.66230	233.509	21.60	0.2153	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,018.96230	2,077.809	21.60	0.7847	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	19.55	Call		71.45790	61.400	26.58	0.0607	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,683.75790	4,755.700	26.58	0.9393	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		215.68220	195.501	22.02	0.1844	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,277.98220	2,339.801	22.02	0.8156	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		162.43550	146.398	22.71	0.1426	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,724.73550	2,790.698	22.71	0.8574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,807.57580	1,731.578	17.32	0.8656	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		109.87580	115.878	17.32	0.1344	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,765.38980	1,689.848	17.32	0.8580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		117.68980	124.148	17.32	0.1420	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,757.00200	1,681.552	17.32	0.8564	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		119.30200	125.852	17.32	0.1436	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		128.43610	115.909	23.99	0.1100	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,413.83610	3,483.408	23.99	0.8900	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		121.37980	109.393	24.35	0.1036	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,566.77980	3,636.893	24.35	0.8964	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,175.80600	3,093.377	17.32	0.9827	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		11.20600	10.877	17.32	0.0173	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,629.16780	1,556.513	17.42	0.8201	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		164.56780	174.013	17.42	0.1799	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,735.52390	1,663.136	17.41	0.8154	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		187.22390	197.136	17.41	0.1846	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		150.22380	136.778	24.81	0.1148	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,871.92380	3,940.778	24.81	0.8852	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		146.75700	133.556	24.98	0.1120	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,948.45700	4,017.556	24.98	0.8880	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,260.75380	3,178.281	16.56	0.9815	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		12.45380	12.281	16.56	0.0185	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,360.47710	3,278.800	16.08	0.9791	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		13.97710	15.000	16.08	0.0209	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,855.73660	1,787.647	17.47	0.8113	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		209.23660	223.847	17.47	0.1887	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		172.16410	159.771	25.68	0.1187	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,425.66410	4,495.971	25.68	0.8813	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,616.65590	2,551.490	16.90	0.9181	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		62.55590	80.190	16.90	0.0819	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,607.77400	2,542.440	16.90	0.9173	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		63.67400	81.140	16.90	0.0827	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,598.90820	2,533.401	16.89	0.9165	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		64.80820	82.101	16.89	0.0835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,051.20270	1,982.083	17.49	0.8306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		192.20270	205.983	17.49	0.1694	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,276.91300	1,219.117	18.30	0.6407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		567.91300	593.017	18.30	0.3593	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,089.34150	2,019.523	17.41	0.8382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		162.38410	174.375	17.28	0.1499	0.00	0	725

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	21.30	Put			6,177.18750	6,249.078	25.65	0.9397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			35.55350	30.110	25.65	0.0270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,836.55350	7,914.010	25.65	0.9730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,423.89140	3,340.774	15.51	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.89140	14.674	15.51	0.0202	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,151.38410	2,080.475	17.28	0.8501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,796.36540	5,866.420	25.65	0.9280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			100.22830	87.864	25.65	0.0689	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,891.22830	5,961.764	25.65	0.9311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,097.02730	2,027.070	17.40	0.8397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			178.02730	190.970	17.40	0.1603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			86.18750	75.178	25.65	0.0603	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,232.70750	5,299.556	25.65	0.9066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			137.60900	121.903	25.65	0.0911	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,288.60900	5,355.803	25.65	0.9089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			4.11490	3.241	25.65	0.0036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,735.11490	11,817.141	25.65	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			105.36540	92.520	25.65	0.0720	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,908.94790	4,973.658	25.65	0.8917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			157.71940	140.347	25.65	0.1025	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,028.71940	5,094.247	25.65	0.8975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			88.83900	77.569	25.65	0.0619	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,119.83900	6,191.469	25.65	0.9381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			141.70750	125.655	25.65	0.0934	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,680.34810	4,743.406	25.65	0.8800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			184.87820	165.375	25.65	0.1176	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,725.87820	4,789.275	25.65	0.8824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			110.74750	97.406	25.65	0.0753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,701.74750	5,771.307	25.65	0.9247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			167.94790	149.758	25.65	0.1083	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,026.81140	4,094.794	25.06	0.8481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			227.76650	213.270	25.36	0.1463	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,168.76650	4,237.170	25.36	0.8537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			151.71330	134.830	25.65	0.0991	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,102.71330	5,168.730	25.65	0.9009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			189.34810	169.506	25.65	0.1200	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,511.53720	3,577.738	23.97	0.8243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			242.06850	226.828	24.84	0.1562	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,923.06850	3,990.728	24.84	0.8438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			179.64180	160.540	25.65	0.1147	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,780.64180	4,844.440	25.65	0.8853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			235.81140	220.894	25.06	0.1519	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,097.46820	3,161.867	23.08	0.8002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			301.21520	282.975	23.20	0.1963	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,152.21520	3,216.875	23.20	0.8037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			222.69890	208.467	25.55	0.1428	0.00	0	10,303

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,263.69890	4,332.367	25.55	0.8572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			270.53720	253.838	23.97	0.1757	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,205.85900	2,259.406	21.57	0.7162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			366.79130	341.780	22.30	0.2343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,667.79130	2,725.680	22.30	0.7657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			236.92530	221.950	25.02	0.1527	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,007.92530	4,075.850	25.02	0.8473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			306.46820	287.967	23.08	0.1998	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,043.95010	2,095.727	21.30	0.6956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			479.20810	448.717	21.39	0.2970	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,100.20810	2,152.617	21.39	0.7030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			273.42630	256.581	23.89	0.1777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,474.42630	3,540.481	23.89	0.8223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			454.85900	425.506	21.57	0.2838	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,815.92720	1,864.946	20.91	0.6631	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			541.40620	508.113	20.99	0.3299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,862.40620	1,912.013	20.99	0.6701	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			342.56130	318.805	22.54	0.2202	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,823.56130	2,882.705	22.54	0.7798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			492.95010	461.827	21.30	0.3044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,463.32330	1,507.944	20.25	0.6036	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			619.24280	583.149	20.54	0.3700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,610.24280	1,657.050	20.54	0.6300	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			464.04930	434.261	21.50	0.2888	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,165.04930	2,218.160	21.50	0.7112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			554.92720	521.046	20.91	0.3369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,120.94880	1,158.938	19.53	0.5305	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			805.39130	761.366	19.62	0.4586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,166.39130	1,205.266	19.62	0.5414	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			507.15040	475.383	21.21	0.3120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,988.15040	2,039.283	21.21	0.6880	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			672.32330	634.044	20.25	0.3964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			935.14220	969.241	19.14	0.4819	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			940.09420	891.423	19.15	0.5165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			941.09420	975.323	19.15	0.4835	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			570.91270	536.602	20.82	0.3453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,761.91270	1,810.502	20.82	0.6547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			829.94880	785.038	19.53	0.4695	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			771.85200	801.858	18.78	0.4322	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,038.87130	986.803	18.86	0.5556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			809.87130	840.703	18.86	0.4444	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			730.57350	689.995	19.95	0.4244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,321.57350	1,363.895	19.95	0.5756	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			944.14220	895.341	19.14	0.5181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			629.02490	655.693	18.45	0.3826	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,172.31650	1,116.923	18.53	0.6049	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			663.31650	690.823	18.53	0.3951	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			866.36730	820.179	19.40	0.4854	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,057.36730	1,094.079	19.40	0.5146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,070.85200	1,017.958	18.78	0.5678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			229.14090	241.066	17.56	0.1909	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,789.28150	1,720.043	17.65	0.7786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			280.28150	293.943	17.65	0.2214	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,029.90370	978.068	18.89	0.5522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			820.90370	851.968	18.89	0.4478	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,208.02490	1,151.793	18.45	0.6174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			180.34150	193.423	17.41	0.1618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,081.67240	2,011.994	17.43	0.8367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			182.67240	195.894	17.43	0.1633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,122.95350	1,068.749	18.65	0.5871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			713.95350	742.649	18.65	0.4129	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,938.14090	1,867.166	17.56	0.8091	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,035.74860	990.583	19.71	0.4922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,272.04860	1,312.083	19.71	0.5078	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,021.50020	976.764	19.76	0.4869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,297.80020	1,338.264	19.76	0.5131	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			673.10620	640.024	21.39	0.3448	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,209.40620	2,261.524	21.39	0.6552	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			434.27580	408.602	23.07	0.2331	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,400.57580	3,460.102	23.07	0.7669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,165.27900	1,116.794	19.29	0.5387	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,061.57900	1,098.294	19.29	0.4613	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			379.82880	356.854	23.98	0.2038	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,916.12880	3,978.354	23.98	0.7962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			351.36140	329.223	24.61	0.1876	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,267.66140	4,330.723	24.61	0.8124	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			728.72160	693.996	21.06	0.3693	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,015.02160	2,065.495	21.06	0.6307	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,169.29730	1,120.724	19.27	0.5401	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,055.59730	1,092.224	19.27	0.4599	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			185.75130	167.047	25.64	0.1042	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,142.05130	6,208.547	25.64	0.8958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			433.03320	407.402	23.08	0.2325	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,409.33320	3,468.902	23.08	0.7675	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,218.66950	1,169.033	19.12	0.5572	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			984.96950	1,020.533	19.12	0.4428	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,173.32500	1,124.668	19.26	0.5415	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,049.62500	1,086.168	19.26	0.4585	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,419.57110	1,373.169	19.67	0.5574	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,205.77110	1,244.969	19.67	0.4426	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,415.57440	1,369.235	19.69	0.5562	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,211.77440	1,251.035	19.69	0.4438	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,423.58740	1,377.110	19.66	0.5586	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,199.78740	1,238.910	19.66	0.4414	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,078.63880	1,044.739	21.70	0.4101	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,510.83880	2,560.139	21.70	0.5899	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,083.63160	1,049.624	21.68	0.4117	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,495.83160	2,545.024	21.68	0.5883	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,081.12780	1,047.178	21.69	0.4109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,503.32780	2,552.578	21.69	0.5891	0.00	0	0
Total \$ / R Option												810,516.76	2,732	1,751,930
Total \$ / R												374,017,447.56	28,207	2,617,233
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.56750		14.64760			0.0000	1,194,535.00	82	977
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.85570		14.93770			0.0000	371,392.50	25	151
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.12610		15.20900			0.0000	75,630.50	5	28
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.37850		15.46370			0.0000	0.00	0	3
Total \$ / R MAXI Future												1,641,558.00	112	1,159
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			124,326.74250	116,701.312	17.09	0.9083	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			3,566.74250	3,951.312	17.09	0.0917	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			123,423.06340	115,807.600	17.10	0.9063	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			3,663.06340	4,057.600	17.10	0.0937	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			122,521.37320	114,916.155	17.10	0.9042	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			3,761.37320	4,166.155	17.10	0.0958	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			68,233.78090	63,596.070	18.87	0.4893	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			75,463.78090	79,026.070	18.87	0.5107	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			69,038.50830	64,364.682	18.84	0.4936	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			74,268.50830	77,794.682	18.84	0.5064	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			68,635.22460	63,979.091	18.85	0.4914	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			74,865.22460	78,409.091	18.85	0.5086	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			103,296.37480	98,170.636	18.86	0.5539	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			81,396.37480	84,560.636	18.86	0.4461	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			102,855.08590	97,741.268	18.87	0.5521	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			81,955.08590	85,131.268	18.87	0.4479	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			102,416.11670	97,313.719	18.89	0.5504	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			82,516.11670	85,703.719	18.89	0.4496	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			220,940.62140	226,152.422	21.39	0.6552	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			67,093.21770	63,790.765	21.40	0.3438	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			221,723.21770	226,940.765	21.40	0.6562	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			67,522.92380	64,214.386	21.38	0.3457	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			220,152.92380	225,364.386	21.38	0.6543	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			67,310.62140	64,002.422	21.39	0.3448	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,641,558.00	112	1,159

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/04/2016	Foreign Exchange Future			21.06460		21.04430			0.0000	0.00	0	157
£ / R	On	31/05/2016	Foreign Exchange Future			21.07950		21.04110			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			21.25440		21.23210			0.0000	35,282,304.00	1,660	57,087
£ / R	On	08/09/2016	Foreign Exchange Future			21.63530		21.61340			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.68470		21.66250			0.0000	172,783,689.60	7,968	24,275
£ / R	On	19/12/2016	Foreign Exchange Future			22.09470		22.07260			0.0000	0.00	0	5
£ / R	On	13/03/2017	Foreign Exchange Future			22.48220		22.46240			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			22.68510		22.66710			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			22.90120		22.88010			0.0000	0.00	0	0
Total £ / R Future												208,065,993.60	9,628	81,720
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			2.50120	1.619	26.73	0.0114	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			998.20120	977.019	26.73	0.9886	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			177.48470	175.888	14.07	0.3064	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			706.38470	666.388	14.07	0.6936	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			887.09490	897.564	13.45	0.7810	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			144.99490	133.164	13.45	0.2190	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			879.75230	890.020	13.45	0.7780	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			147.65230	135.620	13.45	0.2220	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			872.44340	882.510	13.45	0.7749	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			150.34340	138.110	13.45	0.2251	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			12.58920	11.214	18.06	0.0221	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,080.48920	3,056.814	18.06	0.9779	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			5.60410	5.198	24.95	0.0084	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,273.50410	5,250.798	24.95	0.9916	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			573.87360	573.858	16.04	0.4022	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,230.47360	1,208.558	16.04	0.5978	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			49.83890	55.491	17.93	0.0573	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,286.43890	4,270.191	17.93	0.9427	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,038.14540	1,027.243	15.22	0.6048	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			624.74540	591.943	15.22	0.3952	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			580.48600	580.269	16.02	0.4056	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,217.08600	1,194.969	16.02	0.5944	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			577.17160	577.053	16.03	0.4039	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,223.77160	1,201.753	16.03	0.5961	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			427.82570	433.647	16.81	0.3097	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,755.32570	1,738.947	16.81	0.6903	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			425.50070	431.370	16.82	0.3084	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,763.00070	1,746.670	16.82	0.6916	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			423.19250	429.110	16.83	0.3071	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,770.69250	1,754.410	16.83	0.6929	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,532.46480	1,517.939	14.97	0.7374	0.00	0	850
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			379.96480	343.239	14.97	0.2626	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,920.75420	2,906.728	19.04	0.7211	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			224.50250	235.626	20.77	0.1354	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,091.90250	5,080.926	20.77	0.8646	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,583.49660	1,556.303	17.61	0.5402	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,012.47980	1,007.484	17.62	0.4586	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,589.87980	1,562.784	17.62	0.5414	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			889.88080	888.407	17.88	0.4169	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,827.28080	1,803.707	17.88	0.5831	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			533.35420	541.428	19.04	0.2789	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			121.81930	107.682	16.63	0.0766	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,563.77230	1,545.955	16.77	0.6181	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			901.17230	861.254	16.77	0.3819	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,019.72500	1,014.534	17.60	0.4610	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,577.12500	1,549.834	17.60	0.5390	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,016.09660	1,011.003	17.61	0.4598	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,995.72750	5,012.711	18.22	0.9646	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			53.12750	48.011	18.22	0.0354	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,784.41930	3,792.382	16.63	0.9234	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,091.42660	1,085.346	18.97	0.4141	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,369.02660	2,343.146	18.97	0.5859	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,088.48660	1,082.469	18.98	0.4132	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,376.08660	2,350.269	18.98	0.5868	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,085.54650	1,079.608	18.99	0.4124	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,383.14650	2,357.408	18.99	0.5876	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,226.11250	1,216.598	19.29	0.4239	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,539.01250	2,511.498	19.29	0.5761	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			1,139.90000	1,118.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,149.90000	1,128.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			1,159.90000	1,138.800		1.0000	0.00	0	0
Total £ / R Option												0.00	0	46,282
Total £ / R												208,065,993.60	9,628	128,002
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13125		0.13224			0.0000	0.00	0	4,800
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13431		0.13532			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13728		0.13831			0.0000	0.00	0	5,972
Total ¥ / R Future												0.00	0	11,920
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			18.44270	21.344	16.36	0.0619	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			444.93020	385.145	16.88	0.5739	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			221.33020	260.545	16.88	0.4261	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,224.49210	2,125.424	18.02	0.9969	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.89210	0.824	18.02	0.0031	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,242.04270	1,145.944	16.36	0.9381	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,545.80290	2,445.266	16.69	0.9741	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			13.90290	14.466	16.69	0.0259	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,614.90600	1,521.369	16.27	0.8741	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			83.00600	90.569	16.27	0.1259	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			871.73180	804.433	16.89	0.6400	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			339.83180	373.633	16.89	0.3600	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00060	0.001	27.70	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,168.60060	27,271.700	27.70	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.000	27.70	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,168.60030	28,271.700	27.70	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	27.70	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,168.60020	29,271.700	27.70	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,920
€ / R	On	26/04/2016	Foreign Exchange Future			16.33610		16.35510			0.0000	816,805.00	50	0
€ / R	On	28/04/2016	Foreign Exchange Future			16.32960		16.35510			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.34000		16.35190			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.41890		16.44590			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.42780		16.45700			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.44740		16.47260			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.49660		16.52170			0.0000	84,231,639.60	5,106	71,707
€ / R	On	19/09/2016	Foreign Exchange Future			16.87810		16.90380			0.0000	8,607,831.00	510	8,857
€ / R	On	19/12/2016	Foreign Exchange Future			17.24630		17.27120			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.59980		17.62540			0.0000	0.00	0	2,500
Total € / R Future												93,656,275.60	5,666	94,507
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			0.00010	0.000	20.05	0.0000	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			2,214.90010	2,233.900	20.05	1.0000	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			6.59410	3.797	34.23	0.0246	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			821.49410	844.197	34.23	0.9754	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			0.27030	0.083	42.67	0.0005	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			2,218.37030	2,230.083	42.67	0.9995	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			9.51150	7.956	22.24	0.0213	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,243.61150	2,269.056	22.24	0.9787	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			11.67210	9.768	22.12	0.0250	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,234.67210	2,261.968	22.12	0.9750	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			144.62920	132.202	19.17	0.2375	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			862.02920	874.802	19.17	0.7625	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			959.30090	931.251	17.93	0.7863	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			137.60090	134.651	17.93	0.2137	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			772.73840	745.669	18.09	0.7044	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			111.18170	100.978	20.36	0.1623	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,379.48170	1,394.378	20.36	0.8377	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,319.94490	1,293.029	17.78	0.8926	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			58.24490	56.429	17.78	0.1074	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,328.69290	1,301.804	17.78	0.8945	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	19.85	Call			10.18890	9.336	23.95	0.0184	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,338.48890	3,362.737	23.95	0.9816	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			403.45760	382.138	18.60	0.4659	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			511.75760	515.538	18.60	0.5341	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,331.69150	2,305.775	20.48	0.9801	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			751.14030	758.894	19.17	0.6545	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			211.03840	209.069	18.09	0.2956	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			272.84030	255.494	19.17	0.3455	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			9.99150	9.175	20.48	0.0199	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,337.46090	1,310.600	17.78	0.8964	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			55.76090	54.000	17.78	0.1036	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			56.99290	55.204	17.78	0.1055	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,092.39990	2,066.815	18.62	0.8606	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			148.59990	148.715	18.62	0.1394	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			787.42480	770.322	19.43	0.5011	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			883.62480	892.222	19.43	0.4989	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,109.23450	2,083.576	18.63	0.8631	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			145.43450	145.476	18.63	0.1369	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,100.81180	2,075.187	18.63	0.8619	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			147.01180	147.087	18.63	0.1381	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,247.76690	1,231.142	19.13	0.5826	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			876.56690	884.842	19.13	0.4174	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,205.34340	1,188.923	19.21	0.5691	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			924.14340	932.623	19.21	0.4309	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			247.25420	239.025	25.44	0.1439	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			934.89040	943.418	19.22	0.4339	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			305.12070	296.463	23.30	0.1829	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,876.05420	4,892.725	25.44	0.8561	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,507.59210	1,489.802	18.71	0.6588	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			636.39210	643.502	18.71	0.3412	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,833.92070	3,850.163	23.30	0.8171	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,200.70900	1,184.312	19.21	0.5676	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			929.50900	938.012	19.21	0.4324	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,196.09040	1,179.718	19.22	0.5661	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			928.82320	914.278	20.54	0.4146	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,993.42320	2,004.478	20.54	0.5854	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			926.06790	911.524	20.55	0.4136	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,000.66790	2,011.724	20.55	0.5864	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			923.31560	908.786	20.56	0.4126	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,007.91560	2,018.986	20.56	0.5874	0.00	0	0
Total € / R Option												0.00	0	41,922
Total € / R												93,656,275.60	5,666	136,429
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.24890		11.29160			0.0000	2,249,780.00	200	7,764
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.42320		11.46690			0.0000	0.00	0	1,430

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.58880		11.63290			0.0000	0.00	0	380
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.74540		11.79080			0.0000	0.00	0	4,354
Total AU\$ / R Future												2,249,780.00	200	13,928
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,217.58420	1,174.521	15.43	0.9766	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			5.98420	5.621	15.43	0.0234	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,207.71730	1,164.649	15.37	0.9761	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			6.11730	5.749	15.37	0.0239	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,197.85370	1,154.779	15.31	0.9755	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			6.25370	5.879	15.31	0.0245	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			68.52330	69.518	15.72	0.1193	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,343.19210	1,300.456	15.76	0.8841	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			66.29210	67.256	15.76	0.1159	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,334.29910	1,291.578	15.74	0.8825	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			67.39910	68.378	15.74	0.1175	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,325.42330	1,282.718	15.72	0.8807	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,157.48010	1,118.366	15.34	0.7650	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			204.58010	209.567	15.34	0.2350	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,172.59780	1,133.414	15.35	0.7695	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			199.69780	204.614	15.35	0.2305	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,165.02780	1,125.879	15.34	0.7673	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			202.12780	207.079	15.34	0.2327	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			773.65180	793.446	15.63	0.5155	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			620.61140	595.093	15.64	0.4823	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			779.81140	799.693	15.64	0.5177	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			616.79320	591.362	15.65	0.4801	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			785.99320	805.962	15.65	0.5199	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			624.45180	598.846	15.63	0.4845	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,249,780.00	200	13,928
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.53920		11.56630			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.76770		11.79570			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			736.46480	708.949	14.75	0.8736	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			40.16480	39.749	14.75	0.1264	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			727.78880	700.301	14.75	0.8701	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			41.48880	41.101	14.75	0.1299	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			719.14870	691.690	14.74	0.8665	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			42.84870	42.490	14.74	0.1335	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			270.50860	255.883	16.55	0.3328	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			854.80860	868.183	16.55	0.6672	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			267.93650	253.456	16.57	0.3303	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			862.23650	875.756	16.57	0.6697	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			265.39370	251.053	16.59	0.3277	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			869.69370	883.354	16.59	0.6723	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.00100		15.06500			0.0000	0.00	0	3,909
CHF / R	On	19/09/2016	Foreign Exchange Future			15.36860		15.43450			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	3,909
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			799.37000	753.450	17.43	0.7547	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			124.37000	142.450	17.43	0.2453	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			791.90480	746.255	17.44	0.7511	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			126.90480	145.255	17.44	0.2489	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			784.47790	739.099	17.45	0.7476	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			129.47790	148.099	17.45	0.2524	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			380.08870	358.704	20.70	0.3004	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,545.58870	1,590.104	20.70	0.6996	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			377.98280	356.700	20.71	0.2989	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,553.48280	1,598.100	20.71	0.7011	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			375.88950	354.705	20.73	0.2975	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,561.38950	1,606.105	20.73	0.7025	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	3,909
CNH / R	On	13/06/2016	Foreign Exchange Future			2.23540		2.24590			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.26690		2.27670			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			673.55090	600.235	17.74	0.5278	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			514.55090	546.235	17.74	0.4722	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			787.02940	707.634	17.78	0.5830	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			428.02940	453.633	17.78	0.4170	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			728.96410	652.549	17.76	0.5555	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			469.96410	498.549	17.76	0.4445	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,238.47090	2,296.024	19.47	0.7154	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			483.36890	444.019	19.53	0.2743	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,316.36890	2,375.019	19.53	0.7257	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			462.18030	423.909	19.59	0.2642	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,395.18030	2,454.909	19.59	0.7358	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			505.47090	465.024	19.47	0.2846	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	230
DKK / R	On	13/06/2016	Foreign Exchange Future			2.21630		2.22110			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.26820		2.27310			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,551.33750	1,498.689	18.65	0.8346	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			140.33750	135.689	18.65	0.1654	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,471.29530	1,418.835	18.69	0.8159	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			160.29530	155.835	18.69	0.1841	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,393.26730	1,341.086	18.73	0.7960	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			182.26730	178.087	18.73	0.2040	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			740.02870	702.221	20.70	0.3692	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,909.02870	1,920.221	20.70	0.6308	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			711.42970	674.478	20.77	0.3578	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,980.42970	1,992.478	20.77	0.6422	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			683.87120	647.769	20.84	0.3467	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,052.87120	2,065.769	20.84	0.6533	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			1.87880		1.88910			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.91630		1.92680			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.95040		1.96120			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.98170		1.99300			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			49.60800	41.058	21.54	0.0659	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,358.60800	2,453.058	21.54	0.9341	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			44.37810	36.693	21.66	0.0596	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,453.37810	2,548.693	21.66	0.9404	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			39.68780	32.789	21.78	0.0538	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,548.68780	2,644.789	21.78	0.9462	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			364.44530	335.870	20.78	0.2410	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,296.44530	2,372.870	20.78	0.7590	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			348.06050	320.552	20.90	0.2315	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,380.06050	2,457.552	20.90	0.7685	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			332.47870	305.995	21.02	0.2224	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,464.47870	2,542.995	21.02	0.7776	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			686.21530	647.044	20.30	0.3344	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,274.21530	2,343.044	20.30	0.6656	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			664.01910	626.071	20.41	0.3252	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,352.01910	2,422.071	20.41	0.6748	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			642.64160	605.881	20.52	0.3162	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,430.64160	2,501.881	20.52	0.6838	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			932.52260	890.066	20.21	0.3780	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,402.52260	2,473.066	20.21	0.6220	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			907.78210	866.462	20.31	0.3696	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,477.78210	2,549.462	20.31	0.6304	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			883.80980	843.595	20.40	0.3614	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,553.80980	2,626.595	20.40	0.6386	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14270		0.14350			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14260		0.14320			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14290		0.14370			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			0.06980		0.06990			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06280		0.06280			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05860		0.05870			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.01160		10.02900			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.16420		10.18190			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.31180		10.32950			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,030.82420	1,011.341	16.77	0.9611	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			11.82420	9.741	16.77	0.0389	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,050.26640	1,030.689	16.84	0.9635	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			11.26640	9.089	16.84	0.0365	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,040.54190	1,020.907	16.77	0.9626	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			11.54190	9.307	16.77	0.0374	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			885.32240	866.463	17.17	0.7628	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			163.42240	162.263	17.17	0.2372	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			877.88030	859.023	17.16	0.7599	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			165.98030	164.823	17.16	0.2401	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			870.46990	851.611	17.15	0.7570	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			168.56990	167.411	17.15	0.2430	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			388.07040	376.097	17.88	0.3894	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			908.57040	914.297	17.88	0.6106	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			385.20530	373.277	17.90	0.3871	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			915.70530	921.476	17.90	0.6129	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			382.36480	370.477	17.92	0.3848	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
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			922.86480	928.677	17.92	0.6152	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.35470		1.35840			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.36930		1.37300			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38320		1.38680			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39270		1.39640			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			384.00000	347.000		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			284.00000	247.000		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			184.00000	147.000		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			470.00000	507.000		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			270.00000	307.000		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			370.00000	407.000		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			232.00000	268.000		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			332.00000	368.000		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			132.00000	168.000		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			236.00000	273.000		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			336.00000	373.000		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			436.00000	473.000		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			1.13240		1.12790			0.0000	0.00	0	10,571
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13610		1.13160			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14020		1.13560			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	10,571
Total QUANTO € / \$												0.00	0	10,571

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	13/06/2016	Foreign Exchange Future			25,724.77000		25,812.93000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,238.90000		26,326.32000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.76470		10.82730			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.95940		11.02410			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			683.00200	625.213	15.42	0.8436	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			45.70200	50.513	15.42	0.1564	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			674.52740	616.889	15.41	0.8394	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			47.22740	52.189	15.41	0.1606	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			666.09170	608.687	15.41	0.8351	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			48.79170	53.987	15.41	0.1649	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			256.55900	230.820	17.29	0.3154	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			852.45900	891.420	17.29	0.6846	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			254.08100	228.516	17.31	0.3129	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			859.98100	899.116	17.31	0.6871	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			251.62660	226.237	17.33	0.3103	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			867.52660	906.837	17.33	0.6897	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			5.09960		5.08180			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.07680		5.06200			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			338.71190	353.572	15.27	0.8983	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			16.91190	13.972	15.27	0.1017	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			330.01300	344.643	15.25	0.8917	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			18.21300	15.043	15.25	0.1083	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			321.39310	335.783	15.23	0.8849	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			19.59310	16.183	15.23	0.1151	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			119.70950	122.017	15.38	0.3761	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			317.70950	305.217	15.38	0.6239	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			116.62480	118.846	15.39	0.3688	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			324.62480	312.046	15.39	0.6312	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			122.86010	125.257	15.36	0.3833	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			310.86010	298.457	15.36	0.6167	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	0
ZMW / R On 13/06/2016 Foreign Exchange Future			1.49080		1.50580			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.41820		1.43230			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									678,820,538.00	41,081	1,095,598
Total Options									810,516.76	2,732	1,840,134
Grand Total:									679,631,054.76	43,813	2,935,732