



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: 08/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/06/2016 Foreign Exchange Future			14.66930		14.91390			0.0000	10,268,510.00	700	0
\$ / R On 09/06/2016 Foreign Exchange Future			14.72100		14.91390			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			14.72680		14.92250			0.0000	1,532,352,993.60	104,052	487,271
\$ / R On 14/06/2016 Foreign Exchange Future			14.72840		14.92540			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			14.73000		14.92820			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			14.73330		14.93390			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			14.74160		14.94580			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			14.75170		14.95480			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			14.76510		14.96670			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			14.76850		14.96970			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			14.77180		14.97260			0.0000	0.00	0	1,013
\$ / R On 01/07/2016 Foreign Exchange Future			14.77520		14.97560			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.78860		14.98750			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.81160		15.00850			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.82010		15.01770			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			14.85110		15.05170			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.85390		15.05480			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.85670		15.05790			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.85960		15.06090			0.0000	9,153,513.60	616	906
\$ / R On 05/08/2016 Foreign Exchange Future			14.87930		15.08250			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			14.89620		15.10070			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	15/08/2016	Foreign Exchange Future			14.90820		15.11220			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			14.91120		15.11510			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			14.91420		15.11800			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			14.91720		15.12090			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			14.93230		15.13530			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.94130		15.14400			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.95030		15.15260			0.0000	13,455,270.00	900	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			14.97430		15.17570			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.98030		15.18150			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.98340		15.18440			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.99530		15.19650			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.00130		15.20260			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.01320		15.21470			0.0000	1,470,407,821.20	97,941	314,490
\$ / R	On	28/09/2016	Foreign Exchange Future			15.04000		15.24200			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.12340		15.32700			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.15910		15.36340			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.18880		15.39370			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.22160		15.42710			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.26940		15.47600			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.28460		15.49160			0.0000	349,069,694.80	22,838	89,216
\$ / R	On	13/03/2017	Foreign Exchange Future			15.54020		15.75310			0.0000	77,903,022.60	5,013	13,145
\$ / R	On	19/06/2017	Foreign Exchange Future			15.82320		16.03630			0.0000	0.00	0	9,801
\$ / R	On	18/09/2017	Foreign Exchange Future			15.86480		16.07970			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			15.90630		16.12320			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			15.94790		16.16660			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.03180		16.25310			0.0000	0.00	0	70
Total \$ / R Future												3,462,610,825.80	232,060	926,613
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			0.25490	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			866.35490	1,110.700	22.00	1.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			183.47920	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			19.57920	80.700	22.00	1.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Call			0.40920	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Put			766.50920	1,010.700	22.00	1.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Call			0.26680	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Put			856.36680	1,100.700	22.00	1.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			318.97070	69.300	22.00	1.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			5.07070	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,623.90370	1,431.031	56.77	0.9997	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.00370	0.031	56.77	0.0003	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,613.90430	1,421.031	56.43	0.9997	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.00430	0.031	56.43	0.0003	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,603.90500	1,411.031	56.09	0.9997	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.00500	0.031	56.09	0.0003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,762.51810	2,566.830	45.71	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.01810	0.030	45.71	0.0002	0.00	0	330

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	12.91	Call		2,012.53530	1,816.857	33.59	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		0.03530	0.057	33.59	0.0004	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,922.53850	1,726.862	32.13	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		0.03850	0.062	32.13	0.0004	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,622.55300	1,426.886	27.29	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		0.05300	0.086	27.29	0.0007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,392.63290	1,197.148	26.04	0.9974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		0.13290	0.348	26.04	0.0026	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,722.54740	1,526.876	28.90	0.9994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		0.04740	0.076	28.90	0.0006	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,632.55240	1,436.885	27.45	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		0.05240	0.085	27.45	0.0007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		728.43230	539.693	21.87	0.9245	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		5.93230	12.893	21.87	0.0755	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,612.55360	1,416.891	27.23	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		0.05360	0.091	27.23	0.0007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,422.61060	1,227.091	26.20	0.9978	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		0.11060	0.291	26.20	0.0022	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call		510.39850	333.072	20.01	0.8108	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put		17.89850	36.272	20.01	0.1892	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call		924.55530	731.868	23.48	0.9682	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put		2.05530	5.068	23.48	0.0318	0.00	0	32,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call		826.04210	634.905	22.68	0.9507	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put		3.54210	8.105	22.68	0.0493	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		447.12500	275.805	19.45	0.7559	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		24.62500	49.005	19.45	0.2441	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		680.09080	493.018	21.47	0.9070	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		7.59080	16.218	21.47	0.0930	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call		538.06950	358.608	20.26	0.8311	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put		15.56950	31.808	20.26	0.1689	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		250.57330	113.990	17.51	0.4867	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		68.07330	127.190	17.51	0.5133	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call		492.12460	316.361	19.85	0.7962	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put		19.62460	39.561	19.85	0.2038	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call		483.04370	308.105	19.77	0.7886	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put		20.54370	41.305	19.77	0.2114	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		208.39810	89.709	17.82	0.4101	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		85.89810	162.909	17.82	0.5899	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call		311.71600	160.814	18.16	0.5888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put		49.21600	94.014	18.16	0.4112	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call		280.49600	136.394	17.84	0.5389	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put		57.99600	109.594	17.84	0.4611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		120.08940	47.027	19.07	0.2442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		157.58940	280.227	19.07	0.7558	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		243.31050	108.717	17.43	0.4733	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		70.81050	131.917	17.43	0.5267	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	14.78	Call		222.07500	96.942	17.67	0.4348	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put		79.57500	150.142	17.67	0.5652	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call		73.82690	26.099	20.16	0.1472	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put		251.32690	399.299	20.16	0.8528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		175.99440	73.640	18.21	0.3519	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		103.49440	196.840	18.21	0.6481	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		132.67820	53.231	18.84	0.2708	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		140.17820	256.431	18.84	0.7292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call		11.18860	3.399	24.28	0.0221	0.00	0	35,521
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put		688.68860	876.599	24.28	0.9779	0.00	0	2,509
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		116.11910	45.113	19.15	0.2359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		163.61910	288.313	19.15	0.7641	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		104.86000	39.805	19.38	0.2122	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		182.36000	313.005	19.38	0.7878	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		3.90040	1.205	27.55	0.0078	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		1,011.40040	1,204.405	27.55	0.9922	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		42.56510	13.779	21.33	0.0829	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		370.06510	536.979	21.33	0.9171	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Call		16.42640	4.826	23.29	0.0312	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Put		593.92640	778.026	23.29	0.9688	0.00	0	66,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		2.43250	0.757	29.23	0.0048	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,179.93250	1,373.957	29.23	0.9952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call		6.71060	2.074	25.76	0.0135	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put		834.21060	1,025.274	25.76	0.9865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		4.25670	1.314	27.25	0.0085	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		981.75670	1,174.514	27.25	0.9915	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		1.74000	0.546	30.52	0.0034	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,309.24000	1,503.746	30.52	0.9966	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		3.19620	0.990	28.24	0.0063	0.00	0	67,150
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		1,080.69620	1,274.189	28.24	0.9937	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		2.78360	0.864	28.74	0.0055	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		1,130.28360	1,324.064	28.74	0.9945	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		1.33300	0.396	31.42	0.0025	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,418.83300	1,613.596	31.42	0.9975	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		2.02540	0.633	29.92	0.0040	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		1,249.52540	1,443.833	29.92	0.9960	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		1.87610	0.588	30.22	0.0037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		1,279.37610	1,473.788	30.22	0.9963	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		0.72620	0.217	33.05	0.0014	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,628.22620	1,823.417	33.05	0.9986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		1.61560	0.505	30.79	0.0032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,339.11560	1,533.705	30.79	0.9968	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		1.46600	0.447	31.11	0.0028	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		1,378.96600	1,573.647	31.11	0.9972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		0.50460	0.157	33.98	0.0010	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,748.00460	1,943.357	33.98	0.9990	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			0.84760	0.249	32.66	0.0016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,578.34760	1,773.449	32.66	0.9984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			0.77230	0.229	32.89	0.0014	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,608.27230	1,803.429	32.89	0.9986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			0.23770	0.082	36.00	0.0005	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,007.73770	2,203.282	36.00	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			0.56910	0.174	33.67	0.0011	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,708.06910	1,903.374	33.67	0.9989	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			0.53580	0.165	33.82	0.0010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,728.03580	1,923.365	33.82	0.9990	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			0.17080	0.062	36.93	0.0004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,127.67080	2,323.262	36.93	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			0.33440	0.109	35.07	0.0007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,887.83440	2,083.310	35.07	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			0.24450	0.084	35.92	0.0005	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,997.74450	2,193.284	35.92	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			0.02820	0.024	43.98	0.0001	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,867.52820	3,063.224	43.98	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			0.22480	0.078	36.15	0.0005	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,027.72480	2,223.278	36.15	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			0.19580	0.069	36.54	0.0004	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,077.69580	2,273.269	36.54	0.9996	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			0.05280	0.075	51.96	0.0003	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,227.55280	3,423.275	51.96	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			0.16630	0.060	37.01	0.0004	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,137.66630	2,333.260	37.01	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			0.15340	0.057	37.24	0.0003	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,167.65340	2,363.257	37.24	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			0.16560	0.205	61.93	0.0007	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,677.66560	3,873.405	61.93	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			0.03240	0.049	48.63	0.0002	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,077.53240	3,273.249	48.63	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			0.04100	0.060	50.18	0.0003	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,147.54100	3,343.260	50.18	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			0.34990	0.406	70.80	0.0012	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,077.84990	4,273.606	70.80	0.9988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			0.05610	0.078	52.40	0.0003	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,247.55610	3,443.278	52.40	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			0.12680	0.161	59.27	0.0006	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,557.62680	3,753.362	59.27	0.9994	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			2.56430	1.071	27.53	0.0064	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,167.16430	1,362.671	27.53	0.9936	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			418.06460	255.697	18.98	0.7058	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			32.66460	67.297	18.98	0.2942	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Call			116.00480	47.747	19.05	0.2308	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Put			190.60480	319.347	19.05	0.7692	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			368.16560	217.072	18.44	0.6305	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			49.96560	97.072	18.44	0.3695	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Call			93.30300	37.916	18.87	0.1658	0.00	0	2,500
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Put			329.40300	474.616	18.87	0.8342	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			20.91600	6.913	20.24	0.0374	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			687.01600	873.613	20.24	0.9626	13,104,193.50	15,000	15,000
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call			20.12420	6.723	20.33	0.0363	0.00	0	2,500
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put			696.22420	883.423	20.33	0.9637	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Call			0.00000	137.602	18.25	0.4430	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Put			0.00000	204.302	18.25	0.5570	3,064,524.00	15,000	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			454.08380	301.024	17.87	0.6497	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			68.28380	119.424	17.87	0.3503	0.00	0	1,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call			189.81240	104.199	18.62	0.3167	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put			244.01240	362.599	18.62	0.6833	0.00	0	6,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			5.65890	2.702	24.68	0.0106	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,690.85890	1,891.002	24.68	0.9894	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			156.46500	89.182	19.47	0.2528	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			371.66500	507.482	19.47	0.7472	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			5.98810	2.856	24.53	0.0112	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,661.18810	1,861.156	24.53	0.9888	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.03330	0.047	27.28	0.0002	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,472.13020	1,274.126	20.86	0.9685	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			5.43020	9.026	20.86	0.0315	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			496.99720	353.121	18.23	0.6244	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			110.29720	168.021	18.23	0.3756	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			6.63080	3.414	22.40	0.0129	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,659.93080	1,858.314	22.40	0.9871	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			3.32730	1.774	24.41	0.0066	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,076.62730	2,276.674	24.41	0.9934	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,166.73330	2,965.147	27.28	0.9998	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			412.24330	284.908	18.43	0.5384	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			162.54330	236.408	18.43	0.4616	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			737.18460	569.022	18.28	0.7767	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			54.58460	87.222	18.28	0.2233	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			83.03930	48.305	20.52	0.1296	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			787.43930	953.105	20.52	0.8704	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			59.05450	33.049	20.80	0.0937	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			933.45450	1,107.849	20.80	0.9063	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			532.97620	396.547	18.36	0.6110	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			145.47620	207.947	18.36	0.3890	0.00	0	1,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			0.00000	457.529	18.30	0.6631	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			0.00000	168.929	18.30	0.3369	7,635,581.76	45,200	22,600
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			165.72740	113.571	19.97	0.2245	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			697.22740	841.971	19.97	0.7755	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			566.11540	434.468	18.41	0.6025	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			177.61540	242.868	18.41	0.3975	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	12/07/2016	Foreign Exchange Option	15.04	Call		332.88920	242.794	18.99	0.4071	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		364.38920	471.194	18.99	0.5929	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		466.13620	351.702	18.68	0.5119	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		268.43620	351.602	18.68	0.4881	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		8.43030	5.786	24.59	0.0129	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,146.73030	3,344.687	24.59	0.9871	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		64.87520	44.080	21.73	0.0848	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,613.17520	1,792.980	21.73	0.9152	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,576.51570	1,384.944	18.05	0.9303	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		21.71570	31.044	18.05	0.0697	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		34.41900	22.716	22.57	0.0462	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,109.61900	2,298.815	22.57	0.9538	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		22.83890	14.770	23.06	0.0311	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,418.03890	2,610.870	23.06	0.9689	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,255.70060	3,055.369	23.77	0.9964	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.90060	1.469	23.77	0.0036	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		566.81860	446.501	18.61	0.5436	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		288.91860	369.801	18.61	0.4564	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		176.94840	129.124	20.49	0.2083	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		976.04840	1,129.524	20.49	0.7917	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		448.38950	353.016	19.09	0.4382	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		465.88950	573.716	19.09	0.5618	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		495.60520	391.448	18.91	0.4723	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		413.10520	512.148	18.91	0.5277	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,410.24740	2,208.861	20.02	0.9741	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		9.54740	12.661	20.02	0.0259	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		321.49430	249.424	19.72	0.3243	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		740.79430	873.224	19.72	0.6757	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		118.84030	88.368	21.53	0.1321	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,616.64030	1,790.168	21.53	0.8679	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		261.77820	202.767	20.15	0.2663	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		956.67820	1,101.567	20.15	0.7337	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		259.00330	201.013	20.22	0.2625	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		981.00330	1,126.813	20.22	0.7375	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		59.03750	43.148	22.80	0.0684	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,331.03750	2,518.948	22.80	0.9316	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		225.01990	173.819	20.53	0.2310	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,114.11990	1,266.619	20.53	0.7690	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		186.19840	144.261	20.99	0.1912	0.00	0	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		1,360.89840	1,521.961	20.99	0.8088	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		48.12190	35.948	23.58	0.0540	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,834.12190	3,024.648	23.58	0.9460	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,347.41060	3,145.905	21.84	0.9912	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		3.41060	4.605	21.84	0.0088	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,693.37080	1,505.595	17.93	0.8957	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		49.37080	64.295	17.93	0.1043	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			58.54860	43.922	23.22	0.0650	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,614.54860	2,802.622	23.22	0.9350	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			545.35570	448.502	18.92	0.4618	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			532.75570	638.202	18.92	0.5382	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,552.94390	1,378.235	17.79	0.8534	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			77.24390	103.935	17.79	0.1466	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			74.69370	57.584	23.10	0.0778	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,638.99370	2,823.285	23.10	0.9222	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			71.30200	54.914	23.19	0.0745	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,695.60200	2,880.614	23.19	0.9255	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,732.61780	1,548.119	17.75	0.8888	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			56.91780	73.819	17.75	0.1112	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,493.19810	1,321.729	17.83	0.8359	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			91.69810	121.429	17.83	0.1641	4,387,237.00	36,130	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			110.46510	86.193	22.42	0.1107	3,114,156.70	36,130	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,228.96510	2,405.893	22.42	0.8893	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,745.40820	1,561.088	17.80	0.8859	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			61.00820	77.688	17.80	0.1141	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			77.11350	59.797	23.20	0.0789	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,692.71350	2,876.397	23.20	0.9211	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			709.01220	597.325	18.66	0.5317	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			462.51220	552.025	18.66	0.4683	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			47.13300	39.252	25.18	0.0505	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,560.63300	3,753.952	25.18	0.9495	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,961.18320	1,773.612	18.08	0.9088	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			48.58320	62.312	18.08	0.0912	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,951.93080	1,764.540	18.07	0.9076	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			49.33080	63.240	18.07	0.0924	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,942.68930	1,755.481	18.06	0.9064	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			50.08930	64.181	18.06	0.0936	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,208.03600	1,054.665	17.97	0.7360	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			193.33600	241.465	17.97	0.2640	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			875.47540	750.538	18.45	0.6042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			360.77540	437.338	18.45	0.3958	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,957.18970	1,770.327	18.01	0.9043	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			52.48970	67.127	18.01	0.0957	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,607.18830	1,434.171	17.85	0.8444	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			92.48830	120.971	17.85	0.1556	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			466.10530	386.963	19.68	0.3765	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			851.40530	973.763	19.68	0.6235	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			997.96480	863.161	18.24	0.6581	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			283.26480	349.961	18.24	0.3419	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			935.29350	805.415	18.34	0.6312	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			320.59350	392.215	18.34	0.3688	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			270.02530	219.967	20.95	0.2369	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,415.32530	1,566.767	20.95	0.7631	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	15.00	Call			713.06140	602.823	18.75	0.5234	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			498.36140	589.623	18.75	0.4766	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			500.62160	417.124	19.52	0.3990	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			785.92160	903.924	19.52	0.6010	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			218.13560	175.773	21.42	0.1955	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,663.43560	1,822.573	21.42	0.8045	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			433.82690	358.868	19.83	0.3550	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			919.12690	1,045.669	19.83	0.6450	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			287.97440	235.053	20.79	0.2506	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,343.27440	1,491.853	20.79	0.7494	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			170.21250	135.987	21.92	0.1565	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,955.51250	2,122.787	21.92	0.8435	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			242.63810	196.977	21.20	0.2155	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,537.93810	1,693.777	21.20	0.7845	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			221.24520	178.462	21.39	0.1981	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,646.54520	1,805.261	21.39	0.8019	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			37.89690	32.088	27.08	0.0389	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,373.19690	4,568.888	27.08	0.9611	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			212.05180	170.525	21.48	0.1905	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,697.35180	1,857.325	21.48	0.8095	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			188.56590	151.098	21.72	0.1716	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,833.86590	1,997.898	21.72	0.8284	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,966.39740	1,779.348	18.02	0.9055	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			51.69740	66.148	18.02	0.0945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			118.53190	93.821	22.66	0.1125	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,403.83190	2,580.621	22.66	0.8875	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			102.79110	81.102	22.95	0.0986	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,588.09110	2,767.902	22.95	0.9014	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,021.85630	1,833.726	18.08	0.9125	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			47.15630	60.526	18.08	0.0875	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,975.61520	1,788.382	18.03	0.9067	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			50.91520	65.182	18.03	0.0933	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			85.52870	70.422	23.93	0.0818	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,093.52870	3,280.422	23.93	0.9182	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			78.45570	65.393	24.31	0.0758	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,246.45570	3,435.393	24.31	0.9242	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,447.75480	3,246.637	19.70	0.9886	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.75480	6.637	19.70	0.0114	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,820.58910	1,639.621	17.94	0.8722	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			78.58910	99.621	17.94	0.1278	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,927.43950	1,751.037	17.99	0.8588	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			100.43950	127.637	17.99	0.1412	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			109.91140	94.847	24.90	0.0928	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,552.91140	3,741.447	24.90	0.9072	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			106.61870	92.138	25.08	0.0900	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,629.61870	3,818.738	25.08	0.9100	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	26/10/2016	Foreign Exchange Option	11.80	Call		3,534.80950	3,332.293	18.70	0.9861	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.80950	8.893	18.70	0.0139	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		446.49450	381.675	20.99	0.3103	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,443.09450	1,582.575	20.99	0.6897	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		962.24890	844.053	18.97	0.5693	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		548.84890	634.953	18.97	0.4307	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		461.02910	394.441	20.90	0.3189	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,397.62910	1,535.341	20.90	0.6811	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		716.11600	622.852	19.86	0.4460	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		922.41600	1,034.052	19.86	0.5540	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		333.65460	281.817	22.02	0.2326	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,029.95460	2,183.017	22.02	0.7674	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		2,214.60150	2,032.692	17.72	0.8867	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		80.90150	103.892	17.72	0.1133	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,636.88450	3,432.501	17.71	0.9842	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		9.78450	10.901	17.71	0.0158	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,047.37540	1,874.866	17.85	0.8504	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		120.27540	153.266	17.85	0.1496	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		137.60430	121.246	25.85	0.1013	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,110.50430	4,299.646	25.85	0.8987	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,864.47380	2,669.357	16.58	0.9499	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		28.47380	39.957	16.58	0.0501	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,855.09200	2,660.160	16.59	0.9490	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		29.09200	40.759	16.59	0.0510	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,845.72040	2,650.974	16.61	0.9482	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		29.72040	41.574	16.61	0.0518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,256.10130	2,078.038	17.86	0.8653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		114.50130	143.438	17.86	0.1347	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		1,741.15110	1,580.407	18.21	0.7666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		249.55110	295.807	18.21	0.2334	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,298.38220	2,118.915	17.81	0.8720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		95.22760	120.591	17.74	0.1177	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,881.20730	6,072.878	26.21	0.9496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		27.27240	20.641	26.21	0.0204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,545.67240	7,746.041	26.21	0.9796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,702.73920	3,497.030	17.29	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		11.13920	12.430	17.29	0.0172	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,366.82760	2,185.191	17.74	0.8823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,499.26620	5,687.834	26.21	0.9384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		85.99690	68.387	26.21	0.0586	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,594.39690	5,783.787	26.21	0.9414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,306.88480	2,127.142	17.80	0.8733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		105.28480	132.542	17.80	0.1267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		72.80730	57.478	26.21	0.0504	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,934.26660	5,117.189	26.21	0.9176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		121.87630	98.421	26.21	0.0801	0.00	0	368

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,990.27630	5,173.821	26.21	0.9199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			2.43030	1.666	26.21	0.0021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,450.83030	11,657.066	26.21	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			90.86620	72.434	26.21	0.0616	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,610.03200	4,789.048	26.21	0.9029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			141.54610	115.069	26.21	0.0914	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,729.94610	4,910.469	26.21	0.9086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			75.28380	59.520	26.21	0.0520	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,823.68380	6,014.920	26.21	0.9480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			125.86660	101.789	26.21	0.0824	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,378.89010	4,557.215	26.21	0.8911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			168.42920	137.998	26.21	0.1065	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,426.82920	4,603.398	26.21	0.8935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			95.99050	76.704	26.21	0.0647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,404.39050	5,592.104	26.21	0.9353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			151.63200	123.648	26.21	0.0971	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,713.50450	3,895.813	25.18	0.8629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			196.68130	173.136	25.49	0.1313	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,855.08130	4,038.536	25.49	0.8687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			135.64840	110.066	26.21	0.0880	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,804.04840	4,985.466	26.21	0.9120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			170.49010	141.815	26.21	0.1089	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,200.32420	3,377.656	24.05	0.8379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			211.68690	186.101	24.96	0.1416	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,610.08690	3,791.501	24.96	0.8584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			163.22360	133.540	26.21	0.1036	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,481.62360	4,658.940	26.21	0.8964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			205.10450	180.413	25.18	0.1371	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,847.82080	3,016.311	23.24	0.8159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			274.75060	237.697	23.32	0.1816	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,883.15060	3,053.097	23.32	0.8184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			191.39540	168.573	25.70	0.1277	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,949.79540	4,133.973	25.70	0.8723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			241.92420	212.256	24.05	0.1621	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,525.74390	2,686.825	22.71	0.7882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			286.60350	245.874	23.12	0.1878	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,795.00350	2,961.274	23.12	0.8122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			206.27560	181.424	25.14	0.1379	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,694.67560	3,876.824	25.14	0.8621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			279.42080	240.911	23.24	0.1841	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,364.02990	2,521.590	22.45	0.7719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			354.07090	304.828	22.47	0.2272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,372.47090	2,530.228	22.47	0.7728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			245.01850	214.936	23.96	0.1642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,163.41850	3,340.336	23.96	0.8358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			327.34390	281.425	22.71	0.2118	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,881.16220	2,025.963	21.67	0.7125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			454.45890	393.218	21.72	0.2830	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,912.85890	2,058.618	21.72	0.7170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			282.98360	243.368	23.18	0.1859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,821.38360	2,988.768	23.18	0.8141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			355.62990	306.190	22.45	0.2281	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,709.82360	1,849.165	21.37	0.6867	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			495.40360	429.486	21.47	0.3048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,763.80360	1,904.886	21.47	0.6952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			331.63200	285.175	22.67	0.2143	3,222,482.02	11,300	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,500.03200	2,660.575	22.67	0.7857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			462.76220	400.563	21.67	0.2875	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,542.59260	1,677.358	21.08	0.6588	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			549.22440	478.381	21.16	0.3334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,587.62440	1,723.781	21.16	0.6666	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			452.41070	391.408	21.73	0.2819	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,920.81070	2,066.808	21.73	0.7181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			511.42360	443.764	21.37	0.3133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,206.46340	1,327.965	20.39	0.5923	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			637.32260	557.722	20.68	0.3781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,345.72260	1,473.122	20.68	0.6219	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			479.86790	415.714	21.56	0.2966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,818.26790	1,961.114	21.56	0.7034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			564.19260	491.958	21.08	0.3412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,074.20450	1,188.572	20.10	0.5608	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			762.24950	669.995	20.11	0.4376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,080.64950	1,195.395	20.11	0.5624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			544.33470	473.899	21.19	0.3308	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,602.73470	1,739.300	21.19	0.6692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			698.06340	612.565	20.39	0.4077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			888.83120	993.147	19.70	0.5102	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			852.26990	751.911	19.79	0.4776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			930.66990	1,037.311	19.79	0.5224	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			582.23050	508.151	20.97	0.3504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,490.63050	1,623.551	20.97	0.6496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			765.80450	673.172	20.10	0.4392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			722.19680	814.854	19.34	0.4563	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,009.07010	895.061	19.35	0.5419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			727.47010	820.461	19.35	0.4581	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			744.72120	654.357	20.19	0.4296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,113.12120	1,229.757	20.19	0.5704	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			880.43120	777.747	19.70	0.4898	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			577.88550	660.752	19.03	0.4020	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,122.75780	1,001.019	19.10	0.5848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			611.15780	696.419	19.10	0.4152	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			809.77980	713.001	19.94	0.4590	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			998.17980	1,108.401	19.94	0.5410	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,013.79680	899.454	19.34	0.5437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			455.01980	528.122	18.73	0.3487	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,275.78840	1,144.351	18.80	0.6380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			484.18840	559.751	18.80	0.3620	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			922.99650	816.156	19.57	0.5074	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			831.39650	931.556	19.57	0.4926	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,159.48550	1,035.352	19.03	0.5980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			304.90290	357.855	18.30	0.2681	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,575.45770	1,422.440	18.31	0.7265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			313.85770	367.840	18.31	0.2735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,112.44690	991.391	19.12	0.5810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			620.84690	706.791	19.12	0.4190	0.00	0	28,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,316.61980	1,182.722	18.73	0.6513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			140.06490	173.414	17.99	0.1557	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,971.68560	1,801.590	18.08	0.8149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			180.08560	216.990	18.08	0.1851	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,219.25500	1,091.312	18.91	0.6189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			527.65500	606.712	18.91	0.3811	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,596.50290	1,442.455	18.30	0.7319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			106.78220	134.315	17.81	0.1280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,289.89490	2,110.705	17.82	0.8707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			108.29490	136.105	17.82	0.1293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,395.22270	1,256.729	18.59	0.6760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			403.62270	472.129	18.59	0.3240	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,131.66490	1,958.014	17.99	0.8443	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,113.05220	1,005.458	19.95	0.5113	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,059.95220	1,165.258	19.95	0.4887	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,097.14620	990.461	20.00	0.5056	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,084.04620	1,190.261	20.00	0.4944	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			702.79680	625.659	21.57	0.3509	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,949.69680	2,085.459	21.57	0.6491	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			436.70710	382.803	23.25	0.2299	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,113.60710	3,272.603	23.25	0.7701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,258.34070	1,142.361	19.54	0.5611	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			865.24070	962.161	19.54	0.4389	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			367.80740	326.178	24.10	0.1975	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,614.70740	3,785.978	24.10	0.8025	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			336.43960	297.948	24.74	0.1802	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,963.33960	4,137.748	24.74	0.8198	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			765.37970	683.237	21.24	0.3776	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,762.27970	1,893.037	21.24	0.6224	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,262.89480	1,146.655	19.53	0.5626	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			859.79480	956.455	19.53	0.4374	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			184.98020	149.629	26.14	0.0980	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,851.88020	6,029.429	26.14	0.9020	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	13/03/2017	Foreign Exchange Option	18.44	Call			435.31520	381.553	23.26	0.2292	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,122.21520	3,281.353	23.26	0.7708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,318.87400	1,199.428	19.38	0.5807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			795.77400	889.228	19.38	0.4193	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,267.46560	1,150.964	19.52	0.5641	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			854.36560	950.764	19.52	0.4359	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,412.41710	1,301.712	20.04	0.5458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,156.11710	1,258.512	20.04	0.4542	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			734.67660	660.496	22.69	0.3154	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,848.37660	2,987.296	22.69	0.6846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			516.93590	466.041	24.78	0.2274	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,190.63590	4,352.841	24.78	0.7726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,527.32490	1,411.434	19.72	0.5792	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,001.02490	1,098.234	19.72	0.4208	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,522.88540	1,407.196	19.73	0.5780	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,006.58540	1,103.996	19.73	0.4220	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,518.46650	1,402.971	19.74	0.5767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,012.16650	1,109.771	19.74	0.4233	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			0.00000	2,988.410	17.28	0.8866	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			0.00000	165.210	17.28	0.1134	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,841.72270	1,706.674	19.04	0.6595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			695.42270	773.474	19.04	0.3405	0.00	0	1,297
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,085.62090	986.152	21.80	0.4035	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,375.92090	2,491.352	21.80	0.5965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,083.04250	983.712	21.81	0.4027	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,383.34250	2,498.912	21.81	0.5973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,080.47190	981.280	21.82	0.4019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,390.77190	2,506.480	21.82	0.5981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,271.03460	1,158.545	21.72	0.4283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,457.83460	2,562.245	21.72	0.5717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,276.57770	1,163.803	21.70	0.4299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,443.37770	2,547.503	21.70	0.5701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,273.80630	1,161.174	21.71	0.4291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,450.60630	2,554.874	21.71	0.5709	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,372.86410	1,252.529	21.83	0.4303	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,716.26410	2,814.629	21.83	0.5697	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,378.32900	1,257.730	21.81	0.4317	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,701.72900	2,799.830	21.81	0.5683	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,375.58890	1,255.126	21.82	0.4310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,708.98890	2,807.226	21.82	0.5690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,487.97000	1,359.964	21.95	0.4355	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,944.87000	3,038.164	21.95	0.5645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,493.40190	1,365.049	21.93	0.4368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,930.30190	3,023.249	21.93	0.5632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,490.67830	1,362.504	21.94	0.4362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,937.57830	3,030.703	21.94	0.5638	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option												34,528,174.98	158,760	2,024,093
Total \$ / R												3,497,139,000.78	390,820	2,950,706
\$ / R MAXI On	13/06/2016	Foreign Exchange Future				14.72680		14.92250			0.0000	2,047,025.20	139	611
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				15.01320		15.21470			0.0000	600,528.00	40	372
\$ / R MAXI On	19/12/2016	Foreign Exchange Future				15.28460		15.49160			0.0000	229,269.00	15	69
\$ / R MAXI On	13/03/2017	Foreign Exchange Future				15.54020		15.75310			0.0000	0.00	0	51
Total \$ / R MAXI Future												2,876,822.20	194	1,103
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				148,256.93070	128,700.212	26.52	0.9985	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				6.93070	20.212	26.52	0.0015	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				147,257.02530	127,701.479	26.47	0.9984	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				7.02530	21.479	26.47	0.0016	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				146,257.44590	126,702.822	26.42	0.9983	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				7.44590	22.822	26.42	0.0017	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				71,807.04250	60,734.595	18.74	0.5260	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				49,337.04250	58,414.595	18.74	0.4740	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				71,306.13620	60,282.316	18.75	0.5234	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				49,836.13620	58,962.316	18.75	0.4766	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				70,808.30750	59,848.930	18.77	0.5207	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				50,338.30750	59,528.930	18.77	0.4793	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				111,435.78670	99,381.603	19.06	0.5830	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				61,275.78670	69,921.603	19.06	0.4170	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				110,927.03960	98,908.829	19.07	0.5811	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				61,767.03960	70,448.829	19.07	0.4189	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				110,420.79080	98,438.072	19.08	0.5792	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				62,260.79080	70,978.072	19.08	0.4208	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				70,279.68140	62,565.939	21.57	0.3509	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				194,969.68140	208,545.939	21.57	0.6491	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				70,042.46870	62,347.807	21.58	0.3499	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				195,732.46870	209,327.807	21.58	0.6501	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				70,517.86400	62,784.983	21.55	0.3519	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				194,207.86400	207,764.983	21.55	0.6481	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,876,822.20	194	1,103
£ / R	On 13/06/2016	Foreign Exchange Future				21.43470		21.69810			0.0000	35,988,861.30	1,679	44,302
£ / R	On 08/09/2016	Foreign Exchange Future				21.81690		22.08930			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				21.86700		22.14010			0.0000	11,676,978.00	534	58,027
£ / R	On 19/12/2016	Foreign Exchange Future				22.28130		22.56230			0.0000	0.00	0	152
£ / R	On 13/03/2017	Foreign Exchange Future				22.67760		22.96670			0.0000	22,677.60	1	51
£ / R	On 25/04/2017	Foreign Exchange Future				22.88570		23.17980			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				23.12140		23.41210			0.0000	0.00	0	9,525
£ / R	On 18/12/2017	Foreign Exchange Future				23.24190		23.53890			0.0000	0.00	0	520

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												47,688,516.90	2,214	112,650
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,214.21990	955.991	23.13	0.9534	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		6.11990	11.290	23.13	0.0466	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,204.36860	946.355	23.07	0.9520	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		6.26860	11.655	23.07	0.0480	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,194.52140	936.731	23.02	0.9506	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		6.42140	12.031	23.02	0.0494	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call		0.11400	0.043	30.40	0.0002	0.00	0	1,300	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put		2,602.01400	2,865.343	30.40	0.9998	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call		0.06470	0.082	51.67	0.0003	0.00	0	2,600	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		4,801.96470	5,065.382	51.67	0.9997	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,413.74310	1,230.090	20.62	0.6289	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		524.44310	613.190	20.62	0.3711	1,565,474.07	2,553	12,264	
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		856.33680	724.181	20.96	0.4466	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,873.34020	4,119.552	23.02	0.9207	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,017.03680	1,157.281	20.96	0.5534	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		852.09060	720.378	20.97	0.4450	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,022.79060	1,163.478	20.97	0.5550	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		847.86120	716.591	20.97	0.4433	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,028.56120	1,169.691	20.97	0.5567	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		112.64020	86.452	23.02	0.0793	220,711.96	2,553	12,264	
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		638.45680	534.833	21.14	0.3455	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,508.35680	1,677.833	21.14	0.6545	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call		192.30720	153.048	22.58	0.1239	0.00	0	800	
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put		3,352.20720	3,586.048	22.58	0.8761	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call		819.35790	695.096	20.84	0.4198	0.00	0	500	
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put		330.82110	388.287	20.29	0.2584	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put		1,179.25790	1,328.096	20.84	0.5802	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		644.85450	540.322	21.13	0.3482	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,494.75450	1,663.321	21.13	0.6518	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		641.64880	537.569	21.13	0.3469	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,501.54880	1,670.569	21.13	0.6531	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call		1,960.92110	1,745.286	20.29	0.7416	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		1,268.35590	1,127.975	19.91	0.4851	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		1,346.05590	1,486.675	19.91	0.5149	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		1,264.13290	1,124.087	19.92	0.4839	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		1,351.83290	1,492.787	19.92	0.5161	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		684.57510	599.573	21.12	0.2984	0.00	0	4,885	
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		43.79340	47.701	20.63	0.0342	0.00	0	4,885	
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		80.30260	101.568	18.72	0.0712	0.00	0	783	
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		1,894.78860	1,709.805	19.30	0.6383	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		742.48860	838.505	19.30	0.3617	0.00	0	4,885	
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		1,120.11430	991.812	20.13	0.4420	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		1,567.81430	1,720.512	20.13	0.5580	0.00	0	783	
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		5,476.09340	5,199.001	20.63	0.9658	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	24.46	Put			2,582.27510	2,778.273	21.12	0.7016	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			292.24960	253.117	22.71	0.1437	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,669.94960	4,911.817	22.71	0.8563	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,272.59100	1,131.874	19.90	0.4863	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,340.29100	1,480.574	19.90	0.5137	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,232.60260	3,972.868	18.72	0.9288	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,267.13040	1,139.403	20.07	0.4300	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,050.43040	2,211.803	20.07	0.5700	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,263.66440	1,136.201	20.07	0.4291	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,056.96440	2,218.601	20.07	0.5709	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,270.60540	1,142.614	20.06	0.4309	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,043.90540	2,205.014	20.06	0.5691	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,391.58220	1,260.308	20.03	0.4385	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,191.78220	2,354.608	20.03	0.5615	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			617.90000	908.600		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			627.90000	918.600		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			607.90000	898.600		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,660.20390	1,536.154	19.91	0.4217	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,271.30390	3,444.254	19.91	0.5783	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,657.28440	1,533.410	19.91	0.4212	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,278.38440	3,451.510	19.91	0.5788	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,663.11750	1,538.892	19.90	0.4223	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,264.21750	3,436.992	19.90	0.5777	0.00	0	0
Total £ / R Option												1,786,186.03	5,106	46,732
Total £ / R												49,474,702.93	7,320	159,382
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13804		0.13921			0.0000	2,760.74	20	4,804
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14119		0.14241			0.0000	2,117.90	15	1,183
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14428		0.14553			0.0000	0.00	0	6,041
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14727		0.14855			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15066		0.15195			0.0000	0.00	0	0
Total ¥ / R Future												4,878.64	35	12,132
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.00090	0.001	28.63	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			921.00060	804.299	20.33	0.9943	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			0.50060	0.599	20.33	0.0057	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,920.50050	2,803.701	45.06	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00050	0.001	45.06	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,920.50090	1,803.701	28.63	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,243.27660	3,122.306	19.21	0.9937	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.57660	3.006	19.21	0.0063	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,263.01990	2,143.571	18.24	0.9579	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	Put			22.31990	24.271	18.24	0.0421	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,377.52590	1,268.114	18.50	0.8132	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			136.82590	148.815	18.50	0.1868	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00030	0.000	28.02	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,446.80030	26,572.200	28.02	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	28.02	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,446.80010	27,572.200	28.02	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	28.02	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,446.80010	28,572.200	28.02	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,499.44660	1,398.755	19.89	0.6474	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			644.34660	672.055	19.89	0.3526	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,055.01510	969.462	21.30	0.4976	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,199.91510	1,242.762	21.30	0.5024	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			746.94830	677.812	22.66	0.3743	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,891.84830	1,951.112	22.66	0.6257	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			828.46180	759.399	23.76	0.3518	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,633.46180	2,693.799	23.76	0.6482	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,428.33230	1,334.953	21.43	0.5512	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,233.33230	1,269.353	21.43	0.4488	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,077.64170	996.745	22.56	0.4410	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,882.64170	1,931.145	22.56	0.5590	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												4,878.64	35	12,132
€ / R	On	13/06/2016	Foreign Exchange Future			16.78490		16.94270			0.0000	86,526,159.50	5,155	108,783
€ / R	On	30/06/2016	Foreign Exchange Future			16.84310		17.00590			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.16930		17.33380			0.0000	46,666,157.40	2,718	23,083
€ / R	On	19/12/2016	Foreign Exchange Future			17.53880		17.70930			0.0000	17,538.80	1	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			17.89370		18.07100			0.0000	0.00	0	4,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.29450		18.47000			0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Future			18.38680		18.56540			0.0000	0.00	0	0
Total € / R Future												133,209,855.70	7,874	148,498
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,243.87110	1,087.135	25.68	0.9874	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			1.17110	2.235	25.68	0.0126	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			986.36640	832.288	24.46	0.9620	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			10.44590	4.732	25.26	0.0254	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			857.74590	1,009.832	25.26	0.9746	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,682.86090	1,525.145	27.68	0.9984	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			0.16090	0.245	27.68	0.0016	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,692.85370	1,535.132	27.73	0.9985	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			0.08430	0.046	40.67	0.0002	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,907.38430	3,065.146	40.67	0.9998	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			366.29370	235.591	18.61	0.6688	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			53.59370	80.691	18.61	0.3312	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,742.74100	2,584.900	26.40	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			184.73150	279.752	18.76	0.7153	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			3.66640	7.388	24.46	0.0380	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			127.43150	64.652	18.76	0.2847	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.04100	0.000	26.40	0.0000	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,702.85130	1,545.121	27.78	0.9986	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			0.15130	0.221	27.78	0.0014	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			0.15370	0.232	27.73	0.0015	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			104.16500	69.220	20.44	0.1593	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			828.26500	956.120	20.44	0.8407	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,433.82290	2,283.020	19.70	0.9144	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			60.02290	73.720	19.70	0.0856	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			878.01960	786.198	19.29	0.5588	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			544.21960	616.898	19.29	0.4412	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,452.39820	2,301.383	19.73	0.9161	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			58.59820	72.083	19.73	0.0839	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,443.10680	2,292.197	19.72	0.9153	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			59.30680	72.897	19.72	0.0847	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,419.27100	1,314.014	19.21	0.6312	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			609.97100	675.214	19.21	0.3688	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,369.06950	1,265.906	19.27	0.6166	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			649.76950	717.106	19.27	0.3834	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			204.60600	183.438	24.66	0.1261	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			658.80920	726.608	19.29	0.3867	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			290.22300	256.945	22.98	0.1751	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,395.30600	4,544.638	24.66	0.8739	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,735.98730	1,614.742	19.01	0.7101	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			426.68730	475.942	19.01	0.2899	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,380.92300	3,518.145	22.98	0.8249	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,363.58290	1,260.646	19.28	0.6150	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			654.28290	721.846	19.28	0.3850	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,358.10920	1,255.408	19.29	0.6133	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,030.08740	949.770	20.59	0.4394	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,649.08740	1,746.070	20.59	0.5606	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,026.74950	946.588	20.60	0.4383	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,655.74950	1,752.888	20.60	0.5617	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,023.41640	943.416	20.61	0.4372	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,662.41640	1,759.716	20.61	0.5628	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,982.95250	2,076.230	20.89	0.5485	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,259.47390	1,177.023	20.87	0.4534	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,969.47390	2,062.523	20.87	0.5466	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,256.20860	1,173.876	20.88	0.4524	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,976.20860	2,069.376	20.88	0.5476	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,252.95250	1,170.730	20.89	0.4515	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,397.78130	1,312.068	21.20	0.4519	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,312.38130	2,405.268	21.20	0.5481	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,404.09760	1,317.990	21.18	0.4534	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,298.69760	2,391.190	21.18	0.5466	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,400.93550	1,315.021	21.19	0.4526	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,305.53550	2,398.221	21.19	0.5474	0.00	0	0
Total € / R Option												0.00	0	36,098
Total € / R												133,209,855.70	7,874	184,596
AUS\$ / R	On	13/06/2016	Foreign Exchange Future			10.99410		11.11540			0.0000	3,331,212.30	303	7,038
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			11.16800		11.29200			0.0000	815,264.00	73	5,968
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			11.33560		11.46210			0.0000	0.00	0	1,054
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			11.49590		11.62600			0.0000	574,795.00	50	4,735
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			11.67280		11.80240			0.0000	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			11.67600		11.80670			0.0000	0.00	0	0
Total AUS\$ / R Future												4,721,271.30	426	18,795
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,015.45400	894.272	25.06	0.9982	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			0.05400	0.172	25.06	0.0018	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,035.44560	914.247	25.23	0.9984	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			0.04560	0.147	25.23	0.0016	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,025.44960	904.259	25.14	0.9983	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			0.04960	0.159	25.14	0.0017	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,129.54730	1,019.614	15.50	0.8708	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			47.54730	61.614	15.50	0.1292	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,147.37260	1,036.934	15.52	0.8755	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			45.37260	58.934	15.52	0.1245	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,138.45000	1,028.262	15.51	0.8732	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			46.45000	60.262	15.51	0.1268	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			200.37490	231.504	15.47	0.2766	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			985.15230	890.074	15.46	0.7207	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			203.05230	234.474	15.46	0.2793	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			999.82620	904.161	15.48	0.7261	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			197.72620	228.561	15.48	0.2739	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			992.47490	897.104	15.47	0.7234	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			848.43070	922.109	16.29	0.5821	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			521.30590	464.429	16.27	0.4223	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			835.30590	908.529	16.27	0.5777	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			517.85730	461.207	16.28	0.4201	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			841.85730	915.307	16.28	0.5799	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			514.43070	458.009	16.29	0.4179	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			668.24790	607.342	16.37	0.4549	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			925.84790	994.542	16.37	0.5451	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			664.66490	603.926	16.39	0.4530	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			932.26490	1,001.126	16.39	0.5470	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			671.85020	610.781	16.36	0.4568	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			919.45020	987.981	16.36	0.5432	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			742.43960	675.459	16.77	0.4508	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,105.73960	1,169.459	16.77	0.5492	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			738.94580	672.104	16.78	0.4492	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,112.24580	1,176.104	16.78	0.5508	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			735.47370	668.766	16.79	0.4475	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,118.77370	1,182.766	16.79	0.5525	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,721,271.30	426	18,795
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.60960		11.65680			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.83620		11.88580			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.05290		12.10460			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.25910		12.31390			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			787.33920	740.406	23.33	0.9923	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			0.53920	0.807	23.33	0.0077	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			777.38300	730.469	23.25	0.9918	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			0.58300	0.869	23.25	0.0082	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			767.43020	720.537	23.17	0.9912	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			0.63020	0.937	23.17	0.0088	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			218.15450	199.636	16.23	0.3164	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			712.35450	743.436	16.23	0.6836	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			215.55890	197.185	16.25	0.3132	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			719.75890	750.985	16.25	0.6868	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			212.99230	194.760	16.26	0.3102	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			727.19230	758.561	16.26	0.6898	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			405.08740	381.236	16.50	0.3964	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			830.48740	858.336	16.50	0.6036	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			411.37690	387.314	16.47	0.4013	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			816.77690	844.414	16.47	0.5987	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			408.22220	384.261	16.48	0.3988	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			823.62220	851.361	16.48	0.6012	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			542.67650	515.553	16.73	0.4265	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			958.77650	986.453	16.73	0.5735	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			539.44660	512.389	16.74	0.4245	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			965.54660	993.289	16.74	0.5755	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			536.23610	509.244	16.75	0.4225	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			972.33610	1,000.144	16.75	0.5775	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			15.35120		15.43840			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			15.72800		15.81960			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
CHF / R	On	19/12/2016	Foreign Exchange Future			16.09420		16.18620			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.44430		16.53900			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,049.47630	962.614	23.78	0.9903	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			1.07630	1.414	23.78	0.0097	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,039.53280	952.693	23.72	0.9898	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			1.13280	1.493	23.72	0.0102	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,029.59210	942.777	23.66	0.9892	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			1.19210	1.577	23.66	0.0108	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			371.65060	340.079	20.16	0.3263	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,152.05060	1,212.079	20.16	0.6737	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			369.06000	337.665	20.18	0.3244	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,159.46000	1,219.665	20.18	0.6756	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			366.48380	335.271	20.19	0.3225	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,166.88380	1,227.271	20.19	0.6775	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			744.13450	703.171	20.49	0.4315	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,257.93450	1,308.971	20.49	0.5685	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			750.79780	709.581	20.47	0.4345	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,244.59780	1,295.381	20.47	0.5655	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			747.45870	706.371	20.48	0.4330	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,251.25870	1,302.171	20.48	0.5670	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			990.06680	944.460	21.15	0.4562	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,521.06680	1,570.160	21.15	0.5438	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			996.80570	950.994	21.13	0.4586	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,507.80570	1,556.694	21.13	0.5414	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			993.43030	947.721	21.14	0.4574	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,514.43030	1,563.421	21.14	0.5426	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.24210		2.26950			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.27860		2.30600			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.30920		2.33670			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.33580		2.36400			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			460.63490	250.260	17.57	0.6077	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			65.63490	129.260	17.57	0.3923	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			632.91080	395.697	18.71	0.7484	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			37.91080	74.697	18.71	0.2516	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			544.96550	319.687	18.14	0.6834	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			49.96550	98.687	18.14	0.3166	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,852.00610	2,052.876	19.23	0.7450	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
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			389.98830	320.181	19.31	0.2434	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,929.98830	2,134.181	19.31	0.7566	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			369.07590	302.479	19.39	0.2323	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,009.07590	2,216.479	19.39	0.7677	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			412.00610	338.876	19.23	0.2550	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,132.63770	2,311.743	19.58	0.6555	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			857.54350	756.133	19.45	0.3645	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,990.54350	2,164.133	19.45	0.6355	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			828.09880	729.481	19.51	0.3544	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,061.09880	2,237.481	19.51	0.6456	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			799.63770	703.743	19.58	0.3445	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,118.02830	1,003.598	19.82	0.3885	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,378.02830	2,545.598	19.82	0.6115	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,088.03440	975.953	19.87	0.3802	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,448.03440	2,617.953	19.87	0.6198	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,148.82930	1,032.013	19.76	0.3970	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,308.82930	2,474.013	19.76	0.6030	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	230
DKK / R	On	13/06/2016	Foreign Exchange Future			2.26070		2.28200			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.31390		2.33580			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.36550		2.38830			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,821.55340	1,609.418	27.19	0.9902	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			1.55340	2.418	27.19	0.0098	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,020.86690	1,808.092	27.59	0.9953	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			0.86690	1.092	27.59	0.0047	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,921.16050	1,708.634	27.39	0.9931	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			1.16050	1.634	27.39	0.0069	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			738.31500	646.745	19.68	0.3985	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,280.31500	1,407.745	19.68	0.6015	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			702.98210	614.060	19.74	0.3836	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,344.98210	1,475.060	19.74	0.6164	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			669.11140	583.733	19.81	0.3692	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,411.11140	1,544.733	19.81	0.6308	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,076.84280	977.657	20.50	0.4151	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,893.84280	2,022.657	20.50	0.5849	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,043.10920	946.816	20.57	0.4051	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,960.10920	2,091.816	20.57	0.5949	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,010.36180	916.907	20.64	0.3952	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,027.36180	2,161.907	20.64	0.6048	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.89750		1.92140			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.93670		1.96140			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.97260		1.99800			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.00540		2.03150			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			1.25940	0.455	32.94	0.0021	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,987.25940	2,225.455	32.94	0.9979	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			0.99590	0.370	33.57	0.0017	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,086.99590	2,325.370	33.57	0.9983	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			0.79100	0.303	34.20	0.0014	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,186.79100	2,425.303	34.20	0.9986	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			315.32960	258.169	20.73	0.2218	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,901.32960	2,091.169	20.73	0.7782	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			298.19100	243.686	20.87	0.2110	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,984.19100	2,176.686	20.87	0.7890	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			282.03360	230.064	21.00	0.2007	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,068.03360	2,263.064	21.00	0.7993	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			710.01930	623.254	20.55	0.3423	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,930.01930	2,097.254	20.55	0.6577	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			685.16220	600.718	20.66	0.3320	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,005.16220	2,174.718	20.66	0.6680	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			661.26500	579.074	20.77	0.3220	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,081.26500	2,253.075	20.77	0.6780	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			998.60930	896.786	20.45	0.3917	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,083.60930	2,242.786	20.45	0.6083	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			969.98910	871.119	20.54	0.3826	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,154.98910	2,317.119	20.54	0.6174	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			943.16860	846.275	20.64	0.3736	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,228.16860	2,392.275	20.64	0.6264	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			0.14560		0.14750			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14570		0.14770			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14570		0.14840			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14660		0.14710			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07390		0.07490			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05420		0.05520			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05140		0.05230			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04960		0.05030			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			10.33220		10.40090			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.48380		10.55530			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.63050		10.70400			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.77240		10.84700			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			0.02860	0.000	26.17	0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call		1,390.92890	1,322.200	26.21	1.0000	0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.02890	0.000	26.21	0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call		1,410.92830	1,342.200	26.13	1.0000	0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.02830	0.000	26.13	0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call		1,400.92860	1,332.200	26.17	1.0000	0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call		1,141.60830	1,076.416	16.58	0.8870	0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put		46.30830	52.616	16.58	0.1130	0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call		1,132.48630	1,067.647	16.57	0.8848	0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put		47.18630	53.847	16.57	0.1152	0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call		1,123.38070	1,058.901	16.56	0.8826	0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put		48.08070	55.101	16.56	0.1174	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call		466.35210	429.330	17.04	0.4592	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put		612.35210	648.830	17.04	0.5408	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call		462.47530	425.641	17.05	0.4563	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put		618.47530	655.141	17.05	0.5437	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call		458.62720	421.979	17.06	0.4535	0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put		624.62720	661.479	17.06	0.5465	0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put		806.32560	843.366	17.53	0.5475	0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call		549.71330	512.260	17.54	0.4503	0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put		812.71330	849.860	17.54	0.5497	0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call		556.96030	519.298	17.52	0.4548	0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put		799.96030	836.899	17.52	0.5452	0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call		553.32560	515.766	17.53	0.4525	0.0000	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			1.36280		1.37420			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.37970		1.39110			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.39460		1.40620			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.40570		1.41800			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			542.00000	428.000		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			442.00000	328.000		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			342.00000	228.000		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			289.00000	403.000		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			89.00000	203.000		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			189.00000	303.000		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			38.00000	154.000		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			138.00000	254.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			62.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	54.000		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			20.00000	143.000		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			120.00000	243.000		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			220.00000	343.000		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			1.13980		1.13540			0.0000	0.00	0	13,408
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14360		1.13930			0.0000	0.00	0	27
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14750		1.14320			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.15140		1.14710			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,435
Total QUANTO € / \$												0.00	0	13,435
RAIN	On	13/06/2016	Foreign Exchange Future			26,119.49000		26,404.78000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,651.90000		26,944.84000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,149.95000		27,450.03000			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			10.93320		11.02760			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
SGD / R	On	19/09/2016	Foreign Exchange Future			11.13020		11.22640			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.31640		11.41750			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			837.88810	743.854	24.32	0.9936	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			0.28810	0.654	24.32	0.0064	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			827.91270	733.907	24.24	0.9931	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			0.31270	0.707	24.24	0.0069	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			817.93940	723.965	24.16	0.9925	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			0.33940	0.765	24.16	0.0075	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			243.35740	209.224	16.94	0.3323	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			636.95740	699.024	16.94	0.6677	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			240.41680	206.599	16.96	0.3291	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			644.01680	706.399	16.96	0.6709	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			237.51050	204.004	16.98	0.3258	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			651.11050	713.804	16.98	0.6742	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			410.22330	367.687	17.30	0.3915	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			802.72330	861.286	17.30	0.6085	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			406.98330	364.673	17.32	0.3891	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			809.48330	868.273	17.32	0.6109	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			403.76720	361.679	17.33	0.3866	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			816.26720	875.279	17.33	0.6134	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			5.10440		5.14170			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.08550		5.12200			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.07490		5.10980			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			381.83400	344.699	24.10	0.9936	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			0.13400	0.299	24.10	0.0064	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			371.86100	334.754	23.93	0.9925	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			0.16100	0.354	23.93	0.0075	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			361.89330	324.819	23.76	0.9912	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			0.19330	0.419	23.76	0.0088	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			100.14490	86.676	14.82	0.3397	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			248.14490	271.176	14.82	0.6603	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			106.84180	92.685	14.78	0.3571	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			234.84180	257.185	14.78	0.6429	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			103.44930	89.639	14.80	0.3483	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			241.44930	264.139	14.80	0.6517	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			154.37940	139.314	15.34	0.3763	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			334.57940	354.414	15.34	0.6237	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
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			151.06730	136.167	15.36	0.3701	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			341.26730	361.267	15.36	0.6299	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			147.81370	133.318	15.38	0.3640	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			348.01370	368.418	15.38	0.6360	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.38260		1.40620			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.32850		1.33150			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.27950		1.29960			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.23150		1.25470			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3 651 112 170.54	242,803	1,250,862
Total Options												36 314 361.01	163,866	2,106,923
Grand Total:												3,687,426,531.54	406,669	3,357,785