



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/04/2016 Foreign Exchange Future			14.65430		14.93510			0.0000	2,930,860.00	200	0
\$ / R On 14/04/2016 Foreign Exchange Future			14.71730		14.93810			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			14.72020		14.94110			0.0000	1,148,175.60	78	2,187
\$ / R On 18/04/2016 Foreign Exchange Future			14.72890		14.95000			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.73470		14.95590			0.0000	0.00	0	875
\$ / R On 22/04/2016 Foreign Exchange Future			14.74060		14.96180			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.74940		14.97050			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.75230		14.97350			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.75820		14.97930			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.76110		14.98230			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.77280		14.99400			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.77570		14.99690			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			15.00280		15.00280			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.79330		15.01450			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.80210		15.02330			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			14.81080		15.03230			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.81370		15.03520			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.81660		15.03820			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.81950		15.04120			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.82240		15.04420			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.83110		15.05310			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	25/05/2016	Foreign Exchange Future			14.83690		15.05900			0.0000	0.00	0	285
\$ / R	On	27/05/2016	Foreign Exchange Future			14.84270		15.06500			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			14.85440		15.07680			0.0000	3,060,006.40	206	1,165
\$ / R	On	06/06/2016	Foreign Exchange Future			14.87180		15.09470			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.87760		15.10060			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.88050		15.10360			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.89220		15.11550			0.0000	1,448,608,970.60	97,273	623,084
\$ / R	On	14/06/2016	Foreign Exchange Future			14.89500		15.11850			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.92400		15.14830			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.93560		15.16020			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.93850		15.16320			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			15.01770		15.24460			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.02070		15.24760			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.06530		15.29330			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.07720		15.30550			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.08310		15.31160			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.10990		15.33900			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.11880		15.34810			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.14260		15.37250			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.14860		15.37850			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.15150		15.38160			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.16340		15.39380			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.16940		15.39990			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.18130		15.41200			0.0000	103,627,553.80	6,826	167,323
\$ / R	On	28/09/2016	Foreign Exchange Future			15.20800		15.43940			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.29270		15.52590			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.39430		15.62910			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.44360		15.67920			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.45900		15.69480			0.0000	61,836,000.00	4,000	49,024
\$ / R	On	13/03/2017	Foreign Exchange Future			15.72220		15.96260			0.0000	2,987,218.00	190	4,147
\$ / R	On	19/06/2017	Foreign Exchange Future			15.98350		16.22090			0.0000	20,778,550.00	1,300	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.20550		16.43770			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,644,977,334.40</b>	<b>110,073</b>	<b>866,451</b>
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			0.41450	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			1,045.31450	1,325.700	22.00	1.0000	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			21.42600	4.466	29.05	0.0300	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			553.32600	757.166	29.05	0.9700	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			19.01230	3.900	29.32	0.0264	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			580.91230	786.600	29.32	0.9736	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			192.18790	61.871	22.43	0.3212	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			114.08790	204.570	22.43	0.6788	0.00	0	200
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Call			57.95320	13.538	26.25	0.0851	0.00	0	2,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Put			329.85320	506.238	26.25	0.9149	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			4.82860	2.005	32.07	0.0119	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			953.72860	1,171.805	32.07	0.9881	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	15/04/2016	Foreign Exchange Option	16.10	Call		2.96280	1.157	34.42	0.0068	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put		1,161.86280	1,380.957	34.42	0.9932	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call		0.59260	0.096	32.66	0.0005	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put		2,140.59260	2,361.196	32.66	0.9995	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call		985.35440	764.070	20.66	0.9688	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put		5.35440	5.170	20.66	0.0312	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call		48.23170	11.925	21.47	0.0634	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put		518.23170	703.025	21.47	0.9366	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call		2.89610	0.614	28.99	0.0031	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put		1,756.99610	1,975.914	28.99	0.9969	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call		116.28560	39.679	20.23	0.1627	0.00	0	2,000
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put		370.38560	514.979	20.23	0.8373	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call		370.60060	211.347	19.19	0.5315	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put		118.80060	180.747	19.19	0.4685	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		4.30430	2.066	27.42	0.0080	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		1,843.80430	2,062.666	27.42	0.9920	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		13.33530	6.410	24.39	0.0238	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		1,329.83530	1,544.110	24.39	0.9762	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		5.58790	3.023	26.40	0.0113	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		1,722.08790	1,940.723	26.40	0.9887	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		3,173.54080	2,952.326	30.22	0.9999	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		0.04080	0.026	30.22	0.0001	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		1,479.85940	1,258.186	22.24	0.9767	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		6.35940	5.886	22.24	0.0233	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		66.18230	27.498	21.82	0.0921	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		752.68230	935.198	21.82	0.9079	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		60.65100	25.798	21.96	0.0825	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		861.35100	1,047.598	21.96	0.9175	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		24.62090	8.740	22.57	0.0309	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		1,272.32090	1,477.640	22.57	0.9691	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call		368.78420	235.110	19.36	0.4545	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put		244.78420	332.310	19.36	0.5455	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call		289.63870	177.956	19.77	0.3702	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put		325.63870	435.156	19.77	0.6298	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		17.16880	7.307	23.97	0.0225	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,720.26880	1,931.607	23.97	0.9775	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call		290.01540	274.410	20.12	0.4666	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put		377.21540	361.611	20.12	0.5334	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		817.17990	627.746	18.65	0.7574	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		82.67990	114.446	18.65	0.2426	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		177.97500	107.880	21.00	0.2207	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		673.47500	824.580	21.00	0.7793	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		104.04190	61.219	22.23	0.1292	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		1,060.74190	1,239.119	22.23	0.8708	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		113.56500	69.036	22.05	0.1384	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		1,071.26500	1,248.236	22.05	0.8616	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			32.01480	17.402	23.95	0.0398	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,946.81480	2,153.701	23.95	0.9602	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			515.20610	372.703	19.37	0.5195	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			277.00610	356.103	19.37	0.4805	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			183.65450	120.030	21.49	0.2125	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			842.45450	1,000.530	21.49	0.7875	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			246.02140	166.841	21.03	0.2753	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			681.82140	824.441	21.03	0.7247	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			297.56620	208.150	20.60	0.3205	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			604.46620	737.050	20.60	0.6795	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			368.53710	265.627	20.32	0.3793	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			509.53710	628.727	20.32	0.6207	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,590.27760	1,374.939	18.68	0.9282	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			25.27760	32.238	18.68	0.0718	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			139.64070	93.718	22.39	0.1571	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,204.64070	1,381.018	22.39	0.8429	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			73.52460	46.832	23.51	0.0852	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,708.52460	1,904.132	23.51	0.9148	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,266.30850	3,044.074	24.29	0.9966	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			1.30850	1.374	24.29	0.0034	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			582.63460	442.999	19.43	0.5272	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			325.83460	408.599	19.43	0.4728	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			343.22860	255.000	20.73	0.3339	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			698.52860	833.201	20.73	0.6661	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,899.12920	2,676.590	22.33	0.9895	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.42920	4.790	22.33	0.0105	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			758.91880	603.508	19.25	0.6117	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			258.31880	325.908	19.25	0.3883	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			260.16870	191.001	21.47	0.2593	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			939.56870	1,093.401	21.47	0.7407	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,842.45730	1,622.115	18.82	0.9372	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			28.85730	31.615	18.82	0.0628	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,832.90180	1,612.609	18.79	0.9363	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			29.30180	32.109	18.79	0.0637	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,823.35290	1,603.110	18.76	0.9353	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			29.75290	32.610	18.76	0.0647	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			668.32750	527.403	19.51	0.5466	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			352.82750	435.203	19.51	0.4534	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			883.52360	718.147	19.08	0.6627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			218.02360	275.947	19.08	0.3373	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			850.31560	688.287	19.14	0.6463	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			234.81560	296.087	19.14	0.3537	2,072,606.20	7,000	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			583.43530	455.388	19.75	0.4943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			427.93530	523.188	19.75	0.5057	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			696.59020	552.063	19.45	0.5632	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			331.09020	409.863	19.45	0.4368	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			679.53270	537.165	19.48	0.5533	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			344.03270	424.965	19.48	0.4467	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			453.57120	349.222	20.35	0.4057	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			588.07120	707.022	20.35	0.5943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			640.89240	503.591	19.57	0.5301	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			375.39240	461.391	19.57	0.4699	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			598.71150	467.853	19.69	0.5040	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			413.21150	505.653	19.69	0.4960	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			247.61420	183.892	21.75	0.2419	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,062.11420	1,221.692	21.75	0.7581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			578.40660	451.297	19.77	0.4911	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			432.90660	529.097	19.77	0.5089	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			563.51780	439.218	19.84	0.4815	0.00	0	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			448.01780	547.018	19.84	0.5185	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			212.49260	156.429	22.10	0.2109	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,196.99260	1,364.229	22.10	0.7891	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			0.00000	218.232	21.38	0.2789	3,055,241.00	14,000	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			0.00000	1,076.031	21.38	0.7211	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			254.37790	189.219	21.69	0.2477	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,038.87790	1,197.019	21.69	0.7523	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			189.01570	138.259	22.37	0.1896	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,303.51570	1,476.059	22.37	0.8104	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			232.50940	172.040	21.89	0.2286	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,117.00940	1,279.839	21.89	0.7714	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			222.27700	164.047	22.00	0.2196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,156.77700	1,321.847	22.00	0.7804	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			171.20060	124.582	22.59	0.1732	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,395.70060	1,572.382	22.59	0.8268	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			199.50880	146.361	22.24	0.1992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,254.00880	1,424.161	22.24	0.8008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			194.19100	142.251	22.30	0.1943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,278.69100	1,450.051	22.30	0.8057	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			141.79880	101.749	22.99	0.1452	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,576.29880	1,759.549	22.99	0.8548	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			183.97920	134.383	22.43	0.1850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,328.47920	1,502.183	22.43	0.8150	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			177.47240	129.387	22.51	0.1790	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,361.97240	1,537.187	22.51	0.8210	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			127.13180	90.576	23.21	0.1310	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,681.63180	1,868.376	23.21	0.8690	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			148.29140	106.811	22.90	0.1514	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,532.79140	1,714.611	22.90	0.8486	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			144.35980	103.745	22.95	0.1476	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,558.85980	1,741.545	22.95	0.8524	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			100.13440	70.505	23.68	0.1048	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,914.63440	2,108.305	23.68	0.8952	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	16.63	Call			131.90230	94.154	23.13	0.1356	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,646.40230	1,831.954	23.13	0.8644	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			129.49400	92.347	23.17	0.1333	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,663.99400	1,850.147	23.17	0.8667	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			89.73950	62.865	23.90	0.0946	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,024.23950	2,220.665	23.90	0.9054	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			111.77890	79.124	23.46	0.1162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,806.27890	1,996.924	23.46	0.8838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			101.05580	71.185	23.66	0.1057	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,905.55580	2,098.985	23.66	0.8943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			46.27230	31.554	25.25	0.0502	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,720.77230	2,929.354	25.25	0.9498	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			98.31890	69.168	23.72	0.1030	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,932.81890	2,126.968	23.72	0.8970	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			93.92830	65.937	23.81	0.0987	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,978.42830	2,173.737	23.81	0.9013	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			33.96240	20.819	25.48	0.0347	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,068.46240	3,278.619	25.48	0.9653	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			88.92480	62.269	23.92	0.0937	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,033.42480	2,230.069	23.92	0.9063	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			86.52910	60.515	23.97	0.0914	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,061.02910	2,258.315	23.97	0.9086	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			23.67950	11.551	25.54	0.0206	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,508.17950	3,719.351	25.54	0.9794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			38.55970	25.195	25.46	0.0410	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,923.05970	3,132.995	25.46	0.9590	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			36.30950	23.057	25.47	0.0379	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,990.80950	3,200.857	25.47	0.9621	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			17.45340	6.709	25.59	0.0126	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,901.95340	4,114.509	25.59	0.9874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			33.40950	20.291	25.48	0.0339	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,087.90950	3,298.091	25.48	0.9661	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			26.02430	13.548	25.52	0.0237	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,390.52430	3,601.348	25.52	0.9763	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,961.12350	2,738.467	22.28	0.9873	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.62350	6.266	22.28	0.0127	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,223.65780	2,002.622	20.06	0.9604	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			18.15780	20.422	20.06	0.0396	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,136.32000	1,915.665	19.79	0.9548	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			20.82000	23.465	19.79	0.0452	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,848.14660	1,629.310	18.91	0.9304	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			32.64660	37.110	18.91	0.0696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,631.28040	1,418.999	18.63	0.8994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			45.78040	56.799	18.63	0.1006	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,943.63110	1,724.079	19.20	0.9397	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			28.13110	31.879	19.20	0.0603	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,857.66530	1,638.752	18.94	0.9314	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		32.16530	36.552	18.94	0.0686	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,026.13020	846.257	18.84	0.7265	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		160.63020	204.057	18.84	0.2735	0.00	0	51,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,838.63390	1,619.877	18.88	0.9294	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		33.13390	37.677	18.88	0.0706	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,659.31980	1,445.587	18.63	0.9044	0.00	0	53,633	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		43.81980	53.387	18.63	0.0956	0.00	0	545	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		702.34080	557.095	19.44	0.5665	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		326.84080	404.895	19.44	0.4335	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call		1,222.41140	1,028.116	18.70	0.7979	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put		106.91140	135.916	18.70	0.2021	0.00	0	2,394	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,064.07560	880.425	18.78	0.7418	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		148.57560	188.225	18.78	0.2582	0.00	0	5,150	
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		219.35280	162.155	22.11	0.2155	0.00	0	10,000	
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,190.85280	1,357.155	22.11	0.7845	0.00	0	0	
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		170.91490	127.243	23.25	0.1617	0.00	0	7,900	
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,662.61490	1,843.243	23.25	0.8383	0.00	0	0	
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		549.25920	436.063	20.37	0.4473	0.00	0	0	
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		570.95920	682.063	20.37	0.5527	0.00	0	7,900	
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		135.06020	100.536	23.92	0.1279	0.00	0	150	
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,014.86020	2,204.936	23.92	0.8721	0.00	0	0	
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,364.91860	3,140.780	22.28	0.9903	0.00	0	0	
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		4.71860	5.180	22.28	0.0097	0.00	0	250	
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,722.53310	1,510.072	18.79	0.8863	0.00	0	0	
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		62.33310	74.472	18.79	0.1137	0.00	0	150	
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		187.22510	141.282	23.18	0.1727	0.00	0	250	
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,647.02510	1,825.682	23.18	0.8273	0.00	0	0	
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		803.88100	656.633	19.64	0.5820	0.00	0	224	
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		360.68100	438.133	19.64	0.4180	0.00	0	0	
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		108.44670	87.923	25.78	0.0951	0.00	0	7,229	
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,053.84670	3,260.223	25.78	0.9049	0.00	0	0	
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		288.05370	231.277	22.99	0.2276	0.00	0	0	
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,643.45370	1,813.577	22.99	0.7724	0.00	0	7,229	
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		210.15540	166.586	23.85	0.1703	0.00	0	250	
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,092.55540	2,275.886	23.85	0.8297	0.00	0	0	
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		172.36560	136.099	24.36	0.1422	0.00	0	150	
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,374.76560	2,565.399	24.36	0.8578	0.00	0	0	
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,454.88740	3,228.542	20.53	0.9870	0.00	0	0	
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		7.28740	7.842	20.53	0.0130	0.00	0	250	
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,840.68400	1,631.512	18.85	0.8636	0.00	0	0	
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		93.08400	110.812	18.85	0.1364	0.00	0	150	
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,622.39250	2,403.403	18.88	0.9473	0.00	0	0	
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		29.09250	38.103	18.88	0.0527	0.00	0	2,000	
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		638.16080	531.769	20.91	0.4264	0.00	0	2,000	
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		864.86080	986.469	20.91	0.5736	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 Option	16.61	Call			353.86790	290.965	22.80	0.2560	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,658.36790	1,823.765	22.80	0.7440	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			235.16780	190.491	23.98	0.1759	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,313.56780	2,497.391	23.98	0.8241	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			553.80070	460.612	21.41	0.3734	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,082.20070	1,217.512	21.41	0.6266	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,956.85090	1,752.938	18.82	0.8497	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			117.85090	143.038	18.82	0.1503	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			221.46850	180.535	24.35	0.1621	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,582.46850	2,770.635	24.35	0.8379	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			196.72170	160.096	24.68	0.1455	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,787.72170	2,980.196	24.68	0.8545	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,548.89990	3,320.364	19.30	0.9842	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.89990	10.464	19.30	0.0158	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			874.22930	743.114	20.17	0.5204	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			666.12930	764.314	20.17	0.4796	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			236.22150	194.294	24.32	0.1669	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,663.72150	2,851.694	24.32	0.8331	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,997.57380	1,794.107	18.70	0.8471	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			125.07380	151.507	18.70	0.1529	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,836.51960	1,637.349	18.82	0.8146	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			164.01960	194.749	18.82	0.1854	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			243.27500	200.206	24.24	0.1714	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,610.77500	2,797.606	24.24	0.8286	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,782.03440	1,585.184	18.88	0.8004	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			183.53440	216.584	18.88	0.1996	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			309.22100	255.772	23.60	0.2113	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,230.72100	2,407.172	23.60	0.7887	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,009.03670	1,806.438	18.72	0.8459	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			127.43670	154.938	18.72	0.1541	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			244.37420	201.487	24.31	0.1705	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,662.77420	2,849.987	24.31	0.8295	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,031.78840	889.098	19.88	0.5691	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			587.98840	675.698	19.88	0.4309	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			171.26400	147.196	26.01	0.1240	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,487.46400	3,693.796	26.01	0.8760	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,206.66630	1,999.772	18.50	0.8751	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			96.76630	120.372	18.50	0.1249	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,198.15290	1,991.477	18.51	0.8737	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			98.25290	122.077	18.51	0.1263	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,189.65580	1,983.197	18.52	0.8723	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			99.75580	123.797	18.52	0.1277	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,203.42030	1,995.388	18.37	0.8727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			101.42030	124.088	18.37	0.1273	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,886.87350	1,689.222	18.80	0.8118	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			174.87350	207.922	18.80	0.1882	0.00	0	2,800



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	14.50	Call			1,314.21310	1,144.589	19.23	0.6640	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			402.21310	463.288	19.23	0.3360	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,191.71530	1,036.119	19.51	0.6230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			479.71530	554.818	19.51	0.3770	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,031.40110	890.068	19.93	0.5624	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			619.40110	708.768	19.93	0.4376	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			553.22980	469.501	21.93	0.3435	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,411.22980	1,558.201	21.93	0.6565	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			530.05040	449.470	22.08	0.3312	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,478.05040	1,628.170	22.08	0.6688	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			493.75950	418.203	22.34	0.3116	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,591.75950	1,746.903	22.34	0.6884	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			460.21090	389.405	22.59	0.2931	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,708.21090	1,868.105	22.59	0.7069	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			419.41510	352.765	22.89	0.2696	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,867.41510	2,031.465	22.89	0.7304	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			392.80700	329.082	23.08	0.2541	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,980.80700	2,147.782	23.08	0.7459	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			309.39690	257.835	23.77	0.2057	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,397.39690	2,576.535	23.77	0.7943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,211.89140	2,003.618	18.36	0.8741	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			99.89140	122.318	18.36	0.1259	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			281.70850	234.348	24.05	0.1891	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,569.70850	2,753.048	24.05	0.8109	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			143.98870	124.348	27.81	0.1008	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,281.98870	4,493.048	27.81	0.8992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,263.06600	2,053.379	18.29	0.8824	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			91.06600	112.079	18.29	0.1176	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,220.37910	2,011.867	18.35	0.8755	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			98.37910	120.567	18.35	0.1245	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			224.41500	190.600	25.11	0.1517	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,195.01500	3,392.600	25.11	0.8483	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,653.63870	3,420.521	18.19	0.9824	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			14.23870	12.521	18.19	0.0176	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,081.62500	1,876.991	18.56	0.8422	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			142.22500	168.992	18.56	0.1578	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			240.37990	200.629	24.75	0.1599	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,050.97990	3,242.629	24.75	0.8401	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			253.98780	221.862	25.51	0.1595	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,498.08780	3,699.162	25.51	0.8405	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			248.32800	217.089	25.67	0.1559	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,572.42800	3,774.389	25.67	0.8441	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,746.38350	3,512.462	18.46	0.9759	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			20.48350	19.762	18.46	0.0241	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,190.46150	1,984.700	18.54	0.8368	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			164.56150	192.000	18.54	0.1632	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	28/11/2016	Foreign Exchange Option	13.50	Call			2,315.80610	2,108.498	18.45	0.8335	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			186.70610	214.198	18.45	0.1665	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			275.28060	243.884	26.28	0.1582	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,046.18060	4,249.584	26.28	0.8418	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,854.96590	3,620.161	18.26	0.9715	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			25.86590	25.861	18.26	0.0285	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,104.95190	2,878.084	17.47	0.9286	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			65.75190	74.484	17.47	0.0714	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,095.93490	2,869.215	17.48	0.9278	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			66.73490	75.615	17.48	0.0722	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,086.92890	2,860.358	17.49	0.9269	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			67.72890	76.758	17.49	0.0731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,545.73430	2,332.803	18.19	0.8567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			160.93430	183.803	18.19	0.1433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,513.71440	2,301.855	18.25	0.8515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			168.91440	192.855	18.25	0.1485	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,245.05690	2,043.632	18.77	0.8031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			24.66430	23.910	17.47	0.0266	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,618.72630	2,403.472	18.06	0.8681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			143.92630	164.472	18.06	0.1319	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,561.84070	2,348.383	18.17	0.8593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			157.04070	179.383	18.17	0.1407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,396.72740	7,616.281	27.07	0.9511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			13.45880	10.066	27.07	0.0092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,258.65880	11,491.066	27.07	0.9908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			194.06680	160.857	27.07	0.1058	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,499.26680	5,701.857	27.07	0.8942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,919.46430	3,682.910	17.47	0.9734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,720.61760	5,925.806	27.07	0.9032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			171.02250	141.033	27.07	0.0947	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,776.22250	5,982.033	27.07	0.9053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			253.11580	212.090	27.07	0.1331	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,918.31580	5,113.090	27.07	0.8669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			81.52740	65.281	27.07	0.0489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,316.19170	5,516.481	27.07	0.8862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			202.36590	168.022	27.07	0.1097	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,407.56590	5,609.022	27.07	0.8903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			283.79300	238.918	27.07	0.1468	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,668.99300	4,859.918	27.07	0.8532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			175.41760	144.806	27.07	0.0968	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,739.89940	4,931.952	27.07	0.8572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			259.42230	217.594	27.07	0.1360	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,864.62230	5,058.594	27.07	0.8640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			307.61560	274.504	27.07	0.1644	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,362.81560	4,565.504	27.07	0.8356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			210.99170	175.481	27.07	0.1138	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,419.20980	4,618.695	27.07	0.8389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			295.92360	252.401	27.07	0.1536	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,551.12360	4,743.401	27.07	0.8464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			349.01270	309.828	25.88	0.1873	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,804.21270	4,000.828	25.88	0.8127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			274.69940	230.952	27.07	0.1428	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,896.58140	4,094.307	26.08	0.8169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			310.69110	277.137	26.97	0.1661	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,315.89110	4,518.137	26.97	0.8339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			370.42380	328.139	25.37	0.1989	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,565.62380	3,759.139	25.37	0.8011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			304.00980	267.695	27.07	0.1611	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,647.94610	3,842.567	25.55	0.8052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			361.07850	320.141	25.59	0.1939	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,666.27850	3,861.141	25.59	0.8061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			468.96970	407.572	23.85	0.2464	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,834.16970	3,008.572	23.85	0.7536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			341.38140	303.307	26.08	0.1831	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,134.23910	3,318.887	24.42	0.7762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			413.77220	364.245	24.50	0.2215	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,168.97220	3,355.245	24.50	0.7785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			681.86750	595.307	22.37	0.3425	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,947.06750	2,096.307	22.37	0.6575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			362.74610	321.567	25.55	0.1948	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,378.64140	2,541.519	23.11	0.7098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			530.14690	461.219	23.35	0.2750	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,525.34690	2,692.219	23.35	0.7250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			731.54740	639.911	22.10	0.3638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,796.74740	1,940.911	22.10	0.6362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			419.03910	367.887	24.42	0.2238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,848.90180	1,994.870	22.19	0.6438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			693.92440	606.109	22.30	0.3477	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,909.12440	2,057.109	22.30	0.6523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			811.16090	710.721	21.69	0.3969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,586.36090	1,721.721	21.69	0.6031	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			563.44140	490.518	23.11	0.2902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,629.11040	1,766.399	21.78	0.6102	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			749.91130	656.401	22.01	0.3716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,745.11130	1,887.401	22.01	0.6284	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			962.74550	845.228	21.02	0.4564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,267.94550	1,386.228	21.02	0.5436	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			713.70180	623.870	22.19	0.3562	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,399.36230	1,525.719	21.31	0.5698	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			831.82220	729.103	21.59	0.4053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,537.02220	1,670.103	21.59	0.5947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,160.51630	1,023.373	20.37	0.5275	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	15.50	Put		965.71630	1,064.373	20.37	0.4725	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		793.91040	695.399	21.78	0.3898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,005.64690	1,107.186	20.46	0.4829	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,037.20560	912.004	20.75	0.4839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,142.40560	1,253.004	20.75	0.5161	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,298.30800	1,149.413	19.99	0.5733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		803.50800	890.413	19.99	0.4267	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		894.16230	784.719	21.31	0.4302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		808.67410	895.971	20.00	0.4283	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,204.81800	1,063.683	20.24	0.5425	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		910.01800	1,004.683	20.24	0.4575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,445.89000	1,285.677	19.63	0.6191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		661.09000	736.677	19.63	0.3809	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		1,130.44690	996.186	20.46	0.5171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		694.13130	772.449	19.72	0.3920	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,398.53130	1,241.826	19.74	0.6048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		703.73130	782.826	19.74	0.3952	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,603.15340	1,431.398	19.29	0.6642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		538.35340	602.398	19.29	0.3358	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,293.47410	1,144.971	20.00	0.5717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		567.17830	634.624	19.37	0.3471	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,505.71340	1,341.222	19.50	0.6368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		610.91340	682.222	19.50	0.3632	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,396.00520	2,188.404	18.47	0.8314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		201.20520	229.404	18.47	0.1686	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,408.93130	1,251.449	19.72	0.6080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		250.25690	284.632	18.77	0.1969	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,685.20550	1,503.966	19.12	0.6853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		490.40550	544.966	19.12	0.3147	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,553.78080	2,340.583	18.18	0.8580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		158.98080	181.583	18.18	0.1420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,561.97830	1,393.624	19.37	0.6529	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,530.09730	1,375.282	19.96	0.5861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		927.49730	1,013.082	19.96	0.4139	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,379.34010	1,236.117	20.40	0.5418	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,116.74010	1,213.917	20.40	0.4582	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,362.67550	1,220.572	20.45	0.5368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,140.07550	1,238.372	20.45	0.4632	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,003.27430	893.847	21.70	0.4207	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,790.67430	1,921.647	21.70	0.5793	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		933.08030	830.803	22.03	0.3959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,970.48030	2,108.603	22.03	0.6041	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		628.44330	557.422	23.80	0.2804	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,095.84330	3,265.222	23.80	0.7196	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		626.79360	555.955	23.82	0.2798	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,104.19360	3,273.755	23.82	0.7202	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	19.00	Call			542.95530	485.205	24.58	0.2466	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,580.35530	3,763.005	24.58	0.7534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			499.78940	450.827	25.23	0.2287	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,917.18940	4,108.627	25.23	0.7713	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,539.48760	1,383.984	19.93	0.5887	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			916.88760	1,001.784	19.93	0.4113	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,534.78500	1,379.623	19.95	0.5874	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			922.18500	1,007.423	19.95	0.4126	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			316.40280	267.617	26.97	0.1433	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,773.80280	5,965.417	26.97	0.8567	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,592.20630	1,432.903	19.79	0.6035	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			859.60630	940.703	19.79	0.3965	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,799.54720	1,646.973	20.44	0.5973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,088.64720	1,173.473	20.44	0.4027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,794.97260	1,642.695	20.46	0.5962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,094.07260	1,179.195	20.46	0.4038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,790.40410	1,638.424	20.47	0.5951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,099.50410	1,184.924	20.47	0.4049	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,384.56910	1,276.315	22.52	0.4506	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,326.86910	2,450.815	22.52	0.5494	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,381.60120	1,273.567	22.53	0.4499	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,333.90120	2,458.067	22.53	0.5501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,387.53680	1,279.071	22.51	0.4514	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,319.83680	2,443.571	22.51	0.5486	0.00	0	0
<b>Total \$ / R Option</b>												<b>5,127,847.20</b>	<b>21,000</b>	<b>1,741,000</b>
<b>Total \$ / R</b>												<b>1,650,105,181.60</b>	<b>131,073</b>	<b>2,607,451</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.89220		15.11550			0.0000	729,717.80	49	983
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.18130		15.41200			0.0000	151,813.00	10	168
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.45900		15.69480			0.0000	0.00	0	34
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.72220		15.96260			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>881,530.80</b>	<b>59</b>	<b>1,185</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			171,563.56810	149,925.207	18.62	0.9139	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,013.56810	4,705.207	18.62	0.0861	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			170,622.83420	149,026.424	18.62	0.9124	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,072.83420	4,806.424	18.62	0.0876	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			169,683.01650	148,129.274	18.62	0.9108	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			4,133.01650	4,909.275	18.62	0.0892	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			61,443.34260	70,332.439	19.91	0.4356	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			103,140.10560	89,006.814	19.93	0.5624	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			61,940.10560	70,876.814	19.93	0.4376	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			102,638.98550	88,553.288	19.94	0.5604	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			62,438.98550	71,423.288	19.94	0.4396	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			103,643.34260	89,462.439	19.91	0.5644	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 MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		139,998.81340	124,401.750	19.68	0.6065		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		69,518.81340	77,501.750	19.68	0.3935		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		139,484.29040	123,926.859	19.69	0.6049		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		70,004.29040	78,026.860	19.69	0.3951		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		138,971.53130	123,453.732	19.71	0.6033		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		70,491.53130	78,553.732	19.71	0.3967		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		197,048.03470	210,860.324	22.03	0.6041		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		93,039.77370	82,839.643	22.04	0.3949		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		197,779.77370	211,619.643	22.04	0.6051		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		93,576.63750	83,321.309	22.02	0.3969		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		196,316.63750	210,101.309	22.02	0.6031		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		93,308.03470	83,080.324	22.03	0.3959		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>881,530.80</b>	<b>59</b>	<b>1,185</b>
£ / R	On 15/04/2016	Foreign Exchange Future			20.99670	21.06980			0.0000		0.00	0	121
£ / R	On 28/04/2016	Foreign Exchange Future			21.05120	21.12400			0.0000		0.00	0	157
£ / R	On 31/05/2016	Foreign Exchange Future			21.05670	21.12940			0.0000		421,134.00	20	123
£ / R	On 13/06/2016	Foreign Exchange Future			21.24420	21.31780			0.0000		5,417,271.00	255	57,499
£ / R	On 08/09/2016	Foreign Exchange Future			21.62070	21.69940			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			21.66970	21.74910			0.0000		0.00	0	1,813
£ / R	On 19/12/2016	Foreign Exchange Future			22.08510	22.16840			0.0000		0.00	0	5
£ / R	On 13/03/2017	Foreign Exchange Future			22.48270	22.56970			0.0000		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future			22.67920	22.76530			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			22.88550	22.96650			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>5,838,405.00</b>	<b>275</b>	<b>59,791</b>
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call		0.11600	0.032	37.50	0.0002		0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put		3,130.31600	3,203.332	37.50	0.9998		0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Call		101.12060	33.814	16.26	0.0984		0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Put		1,017.12060	1,022.614	16.26	0.9016		0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Call		428.81500	271.160	15.42	0.3470		0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Put		869.41500	784.460	15.42	0.6530		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call		1,163.25990	965.753	14.49	0.7359		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put		335.45990	211.553	14.49	0.2641		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call		1,156.69690	958.812	14.49	0.7331		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put		338.89690	214.612	14.49	0.2669		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call		1,150.16000	951.897	14.50	0.7304		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Put		342.36000	217.697	14.50	0.2696		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Call		77.38970	35.522	19.33	0.0512		0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Put		3,059.58970	3,091.322	19.33	0.9488		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Call		28.92460	12.372	24.39	0.0166		0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Put		5,211.12460	5,268.172	24.39	0.9834		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		1,512.82130	1,357.976	17.83	0.5799		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		240.12590	127.840	20.65	0.0996		0.00	0	12,264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,390.72590	4,357.140	20.65	0.9004	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			907.47230	736.417	17.02	0.4073	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			949.39650	715.303	17.81	0.4230	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,499.99650	1,344.603	17.81	0.5770	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			945.80000	711.983	17.82	0.4215	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,506.40000	1,351.283	17.82	0.5785	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			942.22130	708.676	17.83	0.4201	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,406.87230	1,157.117	17.02	0.5927	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			765.21400	555.715	18.52	0.3361	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,016.11400	1,886.015	18.52	0.6639	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			762.41990	553.283	18.52	0.3350	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,023.31990	1,893.583	18.52	0.6650	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			768.01800	558.157	18.51	0.3373	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,008.91800	1,878.457	18.51	0.6627	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,118.57100	3,059.447	20.77	0.6934	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,207.89120	5,195.233	22.60	0.8325	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,358.11340	1,178.240	19.43	0.4709	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,829.71340	1,733.140	19.43	0.5291	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,354.37540	1,174.676	19.44	0.4699	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,835.97540	1,739.576	19.44	0.5301	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			826.97100	684.547	20.77	0.3066	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,067.72350	1,977.799	19.68	0.5671	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,984.31630	3,828.860	17.70	0.9051	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			225.91630	153.760	17.70	0.0949	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,897.05440	1,705.698	18.62	0.6095	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,138.65440	1,030.598	18.62	0.3905	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			436.29120	340.333	22.60	0.1675	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,361.86100	1,181.822	19.42	0.4720	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,823.46100	1,726.722	19.42	0.5280	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,143.20040	5,022.155	18.85	0.9555	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			104.80040	67.055	18.85	0.0445	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,226.12350	1,052.899	19.68	0.4329	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,400.75870	1,274.259	20.82	0.4307	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,581.05870	2,541.560	20.82	0.5693	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,397.68150	1,271.316	20.83	0.4299	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,587.98150	2,548.616	20.83	0.5701	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,403.84320	1,277.211	20.82	0.4315	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,574.14320	2,534.510	20.82	0.5685	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,526.30280	1,417.184	21.14	0.4399	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,741.00280	2,717.984	21.14	0.5601	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,063.50000	1,144.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			1,073.50000	1,154.500		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			1,053.50000	1,134.500		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>45,432</b>
<b>Total £ / R</b>												<b>5,838,405.00</b>	<b>275</b>	<b>105,223</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13822		0.13948			0.0000	2,487.98	18	4,959
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14140		0.14270			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14452		0.14587			0.0000	0.00	0	5,731
<b>Total ¥ / R Future</b>												<b>2,487.98</b>	<b>18</b>	<b>11,838</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			7.08430	8.125	17.15	0.0217	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,030.73800	921.257	16.90	0.8182	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			82.93800	99.157	16.90	0.1818	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,948.36040	2,822.685	19.14	0.9982	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.56040	0.585	19.14	0.0018	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,954.88430	1,830.225	17.15	0.9783	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,278.74740	3,149.500	18.05	0.9844	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			9.04740	9.800	18.05	0.0156	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,314.73960	2,190.055	17.21	0.9323	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			45.03960	50.355	17.21	0.0677	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,457.20750	1,349.880	17.28	0.7851	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			187.50750	210.180	17.28	0.2149	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00380	0.004	27.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,413.30380	26,547.904	27.91	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00230	0.002	27.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,413.30230	27,547.902	27.91	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00140	0.002	27.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,413.30140	28,547.901	27.91	1.0000	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>2,487.98</b>	<b>18</b>	<b>11,838</b>
€ / R	On	15/04/2016	Foreign Exchange Future			16.84140		17.03560			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.88270		17.07710			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.89020		17.08440			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.89390		17.08810			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.99440		17.18970			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.00200		17.19760			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.01740		17.21300			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.06710		17.26370			0.0000	11,520,292.50	675	80,946
€ / R	On	19/09/2016	Foreign Exchange Future			17.45530		17.65930			0.0000	0.00	0	6,010
€ / R	On	19/12/2016	Foreign Exchange Future			17.83380		18.04380			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.19890		18.41380			0.0000	0.00	0	2,500
<b>Total € / R Future</b>												<b>11,520,292.50</b>	<b>675</b>	<b>100,935</b>
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			2.66780	1.516	36.44	0.0073	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	15/04/2016	Foreign Exchange Option	18.50	Put		1,467.06780	1,660.115	36.44	0.9927	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		17.07930	9.537	24.61	0.0298	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,509.97930	1,696.837	24.61	0.9702	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call		287.35360	179.659	20.39	0.3627	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put		372.95360	459.459	20.39	0.6373	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		25.19030	11.802	23.17	0.0349	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,507.09030	1,687.902	23.17	0.9651	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		116.54350	81.005	22.89	0.1250	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,606.84350	1,766.605	22.89	0.8750	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		125.72670	88.861	22.93	0.1323	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,608.12670	1,766.861	22.93	0.8677	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call		627.54620	510.538	23.48	0.4710	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put		604.54620	683.138	23.48	0.5290	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,438.63980	1,260.448	19.52	0.8072	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		134.93980	153.348	19.52	0.1928	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		404.67910	321.155	21.35	0.3360	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call		1,655.93960	1,471.880	19.54	0.8575	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put		92.23960	104.780	19.54	0.1425	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call		74.75970	54.513	24.26	0.0738	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put		2,661.05970	2,837.413	24.26	0.9262	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		949.66960	800.002	19.85	0.6390	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		733.81630	602.962	20.15	0.5354	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		470.11630	535.862	20.15	0.4646	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,079.46020	2,882.894	23.10	0.9753	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		15.76020	15.794	23.10	0.0247	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,075.26460	1,879.345	19.90	0.9209	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		52.73420	53.458	19.84	0.0809	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		930.97910	1,044.055	21.35	0.6640	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,056.43420	1,860.558	19.84	0.9191	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		51.56460	52.245	19.90	0.0791	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,065.84620	1,869.948	19.87	0.9200	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		52.14620	52.848	19.87	0.0800	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		315.96960	362.902	19.85	0.3610	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,819.81820	2,633.484	19.57	0.8966	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		100.51820	118.184	19.57	0.1034	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,811.08890	2,624.896	19.57	0.8956	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		101.78890	119.596	19.57	0.1044	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,802.37150	2,616.321	19.58	0.8946	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		103.07150	121.021	19.58	0.1054	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,774.03140	1,624.316	20.12	0.6443	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		730.23140	790.516	20.12	0.3557	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,154.80390	1,987.732	19.93	0.7220	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		511.00390	553.932	19.93	0.2780	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,834.06730	1,679.876	20.06	0.6576	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		690.26730	746.076	20.06	0.3424	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		726.16980	785.830	20.11	0.3543	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	21.90	Call			392.13690	374.070	25.64	0.1956	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,248.33690	4,440.270	25.64	0.8044	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,768.10140	1,619.022	20.13	0.6430	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			734.30140	795.222	20.13	0.3570	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			526.28050	484.290	24.01	0.2509	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,282.48050	3,450.490	24.01	0.7491	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,779.96980	1,629.630	20.11	0.6457	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,367.73630	1,264.735	21.37	0.4870	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,663.93630	1,775.835	21.37	0.5130	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,375.20830	1,271.638	21.35	0.4890	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,651.40830	1,762.738	21.35	0.5110	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,371.46710	1,268.182	21.36	0.4880	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,657.66710	1,769.282	21.36	0.5120	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,222</b>
<b>Total € / R</b>												<b>11,520,292.50</b>	<b>675</b>	<b>142,157</b>
AUS / R	On	13/06/2016	Foreign Exchange Future			11.29770		11.41010			0.0000	2,044,883.70	181	6,776
AUS / R	On	19/09/2016	Foreign Exchange Future			11.46970		11.58630			0.0000	573,485.00	50	1,547
AUS / R	On	19/12/2016	Foreign Exchange Future			11.63760		11.75640			0.0000	0.00	0	330
AUS / R	On	13/03/2017	Foreign Exchange Future			11.79890		11.92080			0.0000	0.00	0	4,216
<b>Total AUS / R Future</b>												<b>2,618,368.70</b>	<b>231</b>	<b>12,869</b>
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			16.30130	16.370	16.65	0.0490	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,345.75700	1,233.374	16.74	0.9530	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			15.65700	15.674	16.74	0.0470	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,336.07580	1,223.718	16.69	0.9520	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			15.97580	16.018	16.69	0.0480	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,326.40130	1,214.071	16.65	0.9510	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			80.76720	88.724	16.57	0.1330	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,474.39020	1,365.549	16.58	0.8706	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			78.09020	85.849	16.58	0.1294	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,465.72050	1,356.977	16.57	0.8688	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			79.42050	87.277	16.57	0.1312	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,457.06720	1,348.424	16.57	0.8670	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,298.18460	1,193.015	16.13	0.7605	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			221.78460	235.415	16.13	0.2395	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,313.34540	1,207.820	16.14	0.7646	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			216.94540	230.220	16.14	0.2354	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,305.75650	1,200.405	16.14	0.7625	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			219.35650	232.805	16.14	0.2375	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			748.20450	675.984	16.40	0.5013	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			767.40450	817.084	16.40	0.4987	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			744.07110	672.149	16.41	0.4992	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			773.27110	823.249	16.41	0.5008	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			739.96350	668.340	16.43	0.4971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			779.16350	829.440	16.43	0.5029	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>2,618,368.70</b>	<b>231</b>	<b>12,869</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.53760		11.65370			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.76270		11.88400			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			847.95550	741.141	15.87	0.8257	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			64.25550	73.541	15.87	0.1743	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			839.58860	733.013	15.86	0.8221	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			65.88860	75.413	15.86	0.1779	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			831.25400	724.921	15.86	0.8186	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			67.55400	77.321	15.86	0.1814	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			355.34970	302.939	17.46	0.3509	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			851.34970	920.239	17.46	0.6491	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			352.43530	300.448	17.48	0.3485	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			858.43530	927.748	17.48	0.6515	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			349.54110	297.980	17.50	0.3462	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			865.54110	935.279	17.50	0.6538	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			15.69920		15.90870			0.0000	251,187.20	16	6,429
CHF / R	On	19/09/2016	Foreign Exchange Future			16.08210		16.29930			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>251,187.20</b>	<b>16</b>	<b>6,429</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,583.31340	1,376.414	17.96	0.8858	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			64.61340	67.214	17.96	0.1142	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,574.55430	1,367.798	17.96	0.8839	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			65.85430	68.598	17.96	0.1161	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,565.81240	1,359.202	17.97	0.8820	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			67.11240	70.002	17.97	0.1180	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			799.64860	666.605	20.85	0.4366	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,100.34860	1,184.505	20.85	0.5634	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			795.98080	663.348	20.86	0.4349	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,106.68080	1,191.248	20.86	0.5651	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			792.32480	660.112	20.88	0.4333	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,113.02480	1,198.012	20.88	0.5667	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>251,187.20</b>	<b>16</b>	<b>6,429</b>

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	13/06/2016	Foreign Exchange Future			2.29500		2.32430			0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.32680		2.35620			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,481.92120	1,239.170	19.76	0.6917	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			338.92120	389.170	19.76	0.3083	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,409.93770	1,173.466	19.75	0.6722	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			366.93770	423.466	19.75	0.3278	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,339.66640	1,109.784	19.74	0.6523	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			396.66640	459.784	19.74	0.3477	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,851.66580	2,011.405	20.62	0.6210	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			881.34480	750.753	20.69	0.3683	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,919.34480	2,082.753	20.69	0.6317	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			850.07840	723.091	20.75	0.3577	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,988.07840	2,155.091	20.75	0.6423	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			913.66580	779.405	20.62	0.3790	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.30100		2.32840			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.35600		2.38420			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,414.22540	2,154.861	20.96	0.8629	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			130.22540	144.861	20.96	0.1371	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,596.55930	2,325.582	20.94	0.8858	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			112.55930	115.582	20.94	0.1142	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,505.07010	2,239.583	20.95	0.8746	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			121.07010	129.583	20.95	0.1254	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,380.71830	1,218.573	22.00	0.4900	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,438.71830	1,558.573	22.00	0.5100	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,337.36080	1,179.236	22.05	0.4788	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,495.36080	1,619.236	22.05	0.5212	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,296.02400	1,140.997	22.11	0.4677	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,554.02400	1,680.997	22.11	0.5323	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.92140		1.94920			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.95880		1.98750			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.99380		2.02260			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.02710		2.05600			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
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			198.44550	143.244	22.56	0.1580	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,906.44550	2,129.244	22.56	0.8420	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			185.04620	132.986	22.72	0.1480	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,993.04620	2,218.986	22.72	0.8520	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			172.58370	123.493	22.87	0.1386	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,080.58370	2,309.493	22.87	0.8614	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			628.63300	531.117	21.57	0.3154	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,953.63300	2,143.117	21.57	0.6846	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			605.13410	510.782	21.69	0.3052	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,030.13410	2,222.782	21.69	0.6948	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			582.59260	491.312	21.82	0.2953	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,107.59260	2,303.312	21.82	0.7047	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,012.37140	884.801	20.98	0.3955	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,986.37140	2,146.801	20.98	0.6045	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			982.96020	858.823	21.08	0.3860	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,056.96020	2,220.823	21.08	0.6140	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			954.46500	833.708	21.18	0.3767	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,128.46500	2,295.708	21.18	0.6233	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,297.73570	1,154.284	20.83	0.4320	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,137.73570	2,283.284	20.83	0.5680	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,265.17160	1,125.183	20.91	0.4234	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,205.17160	2,354.183	20.91	0.5766	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,234.74950	1,097.880	21.00	0.4151	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,274.74950	2,426.880	21.00	0.5849	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	13/06/2016	Foreign Exchange Future			0.14540		0.14720			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14670		0.14660			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14550		0.14760			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06940		0.07030			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06380		0.06490			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06000		0.06120			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.19610		10.28610			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.34970		10.44300			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
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.50010		10.59630			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,293.17260	1,204.191	18.80	0.9476	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			17.07260	18.091	18.80	0.0524	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,312.46960	1,223.392	18.89	0.9498	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			16.36960	17.292	18.89	0.0502	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,302.81720	1,213.787	18.85	0.9487	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			16.71720	17.687	18.85	0.0513	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,121.46460	1,040.544	17.81	0.7936	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			138.46460	150.844	17.81	0.2064	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,113.56280	1,032.819	17.81	0.7911	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			140.56280	153.120	17.81	0.2089	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,105.68320	1,025.121	17.80	0.7886	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			142.68320	155.421	17.80	0.2114	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			536.78120	487.734	18.32	0.4447	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			790.48120	837.634	18.32	0.5553	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			533.14960	484.343	18.34	0.4423	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			796.84960	844.243	18.34	0.5577	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			529.54080	480.975	18.35	0.4400	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			803.24080	850.875	18.35	0.5600	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Future			1.37450		1.37700			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38800		1.39060			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.40160		1.40430			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.41100		1.41360			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			570.00000	545.000		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			470.00000	445.000		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			370.00000	345.000		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			294.00000	320.000		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			94.00000	120.000		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			194.00000	220.000		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			57.00000	84.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			157.00000	184.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			43.00000	16.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			64.00000	90.000		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			164.00000	190.000		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			264.00000	290.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14600		1.14210			0.0000	0.00	0	9,121
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14980		1.14580			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.15360		1.14970			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>9,121</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>9,121</b>
RAIN	On	13/06/2016	Foreign Exchange Future			26,481.76000		26,787.11000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,002.88000		27,316.63000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Future			11.08290		11.20840			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.28310		11.41200			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,053.66760	934.316	16.81	0.8920	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			35.26760	41.416	16.81	0.1080	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,044.68720	925.525	16.81	0.8894	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			36.28720	42.625	16.81	0.1106	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,035.73130	916.761	16.81	0.8868	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			37.33130	43.861	16.81	0.1132	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			453.79010	390.880	17.90	0.4254	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			661.79010	727.780	17.90	0.5746	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			450.07780	387.568	17.92	0.4227	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			668.07780	734.468	17.92	0.5773	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			446.39580	384.286	17.93	0.4200	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			674.39580	741.186	17.93	0.5800	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 13/06/2016 Foreign Exchange Future			5.17300		5.21980			0.0000	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			5.14370		5.18770			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Call			477.17300	432.203	16.67	0.8918	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			17.37300	19.203	16.67	0.1082	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			468.16600	423.325	16.64	0.8865	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			18.36600	20.325	16.64	0.1135	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			459.20650	414.502	16.61	0.8809	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			19.40650	21.502	16.61	0.1191	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			195.97360	171.520	16.03	0.4448	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			258.27360	277.820	16.03	0.5552	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			191.89980	167.774	16.05	0.4378	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			264.19980	284.074	16.05	0.5622	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			187.89420	164.096	16.07	0.4309	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			270.19420	290.396	16.07	0.5691	0.00	0	0
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 13/06/2016 Foreign Exchange Future			1.45610		1.47660			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.39480		1.40200			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>1 666 089 606.58</b>	<b>111,347</b>	<b>1,080,970</b>
<b>Total Options</b>									<b>5 127 847.20</b>	<b>21,000</b>	<b>1,827,654</b>
<b>Grand Total:</b>									<b>1,671,217,453.78</b>	<b>132,347</b>	<b>2,908,624</b>