



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: 14/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/04/2016 Foreign Exchange Future			14.53070		14.57260			0.0000	2,906,140.00	200	0
\$ / R On 15/04/2016 Foreign Exchange Future			14.52990		14.57260			0.0000	0.00	0	2,187
\$ / R On 18/04/2016 Foreign Exchange Future			14.52990		14.57830			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.52730		14.58410			0.0000	0.00	0	875
\$ / R On 21/04/2016 Foreign Exchange Future			14.53010		14.54100			0.0000	0.00	0	0
\$ / R On 22/04/2016 Foreign Exchange Future			14.53290		14.58990			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.54130		14.59850			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.54420		14.60140			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.54990		14.60710			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.55280		14.61000			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.56420		14.62150			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.56710		14.62430			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.57280		14.63010			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.58430		14.64150			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.59280		14.65010			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			14.60140		14.65870			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.60430		14.66170			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.60720		14.66460			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.61010		14.66750			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.61300		14.67040			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.62170		14.67910			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			14.62750		14.68500			0.0000	0.00	0	285
\$ / R	On	27/05/2016	Foreign Exchange Future			14.63330		14.69080			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			14.64490		14.70250			0.0000	0.00	0	1,475
\$ / R	On	06/06/2016	Foreign Exchange Future			14.66230		14.72000			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.66810		14.72580			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.67100		14.72870			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.68260		14.74040			0.0000	605,481,058.80	41,238	635,715
\$ / R	On	14/06/2016	Foreign Exchange Future			14.68550		14.74330			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.71450		14.77210			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.72600		14.78370			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.72890		14.78650			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			14.80730		14.86520			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.81030		14.86820			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			14.85460		14.91260			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.86640		14.92440			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.87230		14.93030			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.89880		14.95690			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.90770		14.96580			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.93130		14.98950			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.93720		14.99540			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.94020		14.99840			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.95200		15.01020			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.95790		15.01610			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.96970		15.02800			0.0000	33,936,309.90	2,267	168,883
\$ / R	On	28/09/2016	Foreign Exchange Future			14.99620		15.05460			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.07930		15.13800			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.17820		15.23780			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.22620		15.28610			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.24120		15.30120			0.0000	92,681,737.20	6,081	48,443
\$ / R	On	13/03/2017	Foreign Exchange Future			15.49740		15.55910			0.0000	30,994,800.00	2,000	4,147
\$ / R	On	19/06/2017	Foreign Exchange Future			15.76270		15.82340			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			15.98940		16.04790			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>766,000,045.90</b>	<b>51,786</b>	<b>880,371</b>
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			0.08320	0.000	20.80	0.0000	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			927.48320	969.300	20.80	1.0000	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			6.71970	0.000	20.80	0.0000	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			294.11970	329.300	20.80	1.0000	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Call			0.39420	0.000	20.80	0.0000	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Put			637.79420	679.300	20.80	1.0000	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			0.09370	0.000	20.80	0.0000	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			897.49370	939.300	20.80	1.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			0.05230	0.025	49.18	0.0003	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,317.45230	1,360.125	49.18	0.9997	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			0.02490	0.018	54.56	0.0002	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			1,527.42490	1,570.118	54.56	0.9998	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			0.03850	0.032	43.50	0.0002	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,511.73850	2,560.132	43.50	0.9998	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			615.70630	567.148	22.91	0.9506	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			7.40630	7.248	22.91	0.0494	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			3.48370	2.199	26.20	0.0156	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			845.18370	892.299	26.20	0.9844	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			0.10120	0.119	33.97	0.0007	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			2,126.00120	2,182.819	33.97	0.9993	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call			10.50240	10.363	22.60	0.0581	0.00	0	2,000
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put			636.40240	693.063	22.60	0.9419	0.00	0	0
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Call			0.00000	143.606	18.49	0.4945	0.00	0	0
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Put			0.00000	153.506	18.49	0.5055	61,402.56	400	200
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			122.51020	91.978	19.19	0.3401	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			242.61020	269.078	19.19	0.6599	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			0.50900	0.397	28.63	0.0019	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,212.00900	2,269.097	28.63	0.9981	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			2.26600	1.853	25.85	0.0083	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,690.86600	1,747.654	25.85	0.9917	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			1.00090	0.798	27.96	0.0036	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			2,089.60090	2,146.598	27.96	0.9964	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,801.40000	2,744.200	21.25	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	21.25	0.0000	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,105.80580	1,048.886	20.73	0.9773	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			4.40580	4.686	20.73	0.0227	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			10.19390	8.123	22.30	0.0353	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,068.79390	1,123.923	22.30	0.9647	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			10.87740	8.885	22.64	0.0353	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,183.77740	1,238.985	22.64	0.9647	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			4.61270	3.977	24.68	0.0156	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,624.61270	1,681.177	24.68	0.9844	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			109.32550	91.726	19.39	0.2453	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			517.82550	557.526	19.39	0.7547	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			152.84320	130.177	18.99	0.3235	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			401.34320	435.977	18.99	0.6765	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			3.02100	2.491	24.41	0.0091	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			2,078.72100	2,135.390	24.41	0.9909	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			117.14400	99.534	19.76	0.2437	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			577.04400	616.734	19.76	0.7563	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			501.07640	456.518	18.11	0.6774	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			139.57640	152.218	18.11	0.3226	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			65.23240	53.398	20.46	0.1357	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			933.73240	979.098	20.46	0.8643	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			35.09040	27.623	21.57	0.0717	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,364.99040	1,414.823	21.57	0.9283	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			41.01770	33.041	21.42	0.0806	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,372.31770	1,421.641	21.42	0.9194	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		8.06700	5.995	22.97	0.0169	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		2,296.36700	2,351.695	22.97	0.9831	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call		280.22310	252.678	19.02	0.4220	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		415.62310	445.478	19.02	0.5780	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		77.83470	66.412	20.97	0.1411	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		1,110.33470	1,156.312	20.97	0.8589	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		113.31580	99.009	20.57	0.1950	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		922.91580	966.009	20.57	0.8050	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		146.64770	130.665	20.20	0.2379	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		827.54770	868.965	20.20	0.7621	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call		193.85220	175.739	19.98	0.2946	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put		708.85220	748.239	19.98	0.7054	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,228.05140	1,174.180	18.21	0.9067	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		37.25140	40.880	18.21	0.0933	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		60.99810	52.676	21.86	0.1037	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,500.19810	1,549.376	21.86	0.8963	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		27.18520	21.724	22.55	0.0476	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		2,036.38520	2,088.424	22.55	0.9524	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		2,892.38530	2,834.878	24.09	0.9959	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		1.58530	1.578	24.09	0.0041	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		346.20710	322.969	19.18	0.4450	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		463.70710	498.069	19.18	0.5550	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		188.95330	175.128	20.42	0.2631	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		918.95330	962.828	20.42	0.7369	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,524.69840	2,467.207	21.61	0.9885	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		4.69840	4.907	21.61	0.0115	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		491.42280	464.232	18.95	0.5398	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		365.62280	396.132	18.95	0.4602	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		138.09560	126.932	21.10	0.1974	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		1,192.29560	1,238.832	21.10	0.8026	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,473.84980	1,419.600	18.32	0.9212	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		35.14980	38.600	18.32	0.0788	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,464.43610	1,410.513	18.32	0.9197	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		35.73610	39.513	18.32	0.0803	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		1,455.26330	1,401.444	18.33	0.9181	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		36.56330	40.444	18.33	0.0819	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,586.18450	2,528.829	21.45	0.9865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		5.78450	6.229	21.45	0.0135	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,851.19900	1,794.954	19.27	0.9541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		20.79900	22.354	19.27	0.0459	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,764.55540	1,708.558	19.01	0.9472	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		24.15540	25.958	19.01	0.0528	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,489.26410	1,435.423	18.28	0.9165	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		38.86410	42.823	18.28	0.0835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,479.89900	1,426.394	18.28	0.9149	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		39.49900	43.794	18.28	0.0851	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	13.50	Call			1,300.71300	1,249.812	18.30	0.8788	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			60.31300	67.212	18.30	0.1212	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,274.48090	1,224.043	18.30	0.8727	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			64.08090	71.443	18.30	0.1273	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,573.96810	1,518.665	18.42	0.9282	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			33.56810	36.066	18.42	0.0718	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			752.24390	717.040	18.57	0.6849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			211.84390	234.440	18.57	0.3151	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			719.64040	685.635	18.62	0.6678	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			229.24040	253.035	18.62	0.3322	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,470.77520	1,417.383	18.28	0.9133	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			40.37520	44.783	18.28	0.0867	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			570.29490	542.345	18.86	0.5800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			329.89490	359.745	18.86	0.4200	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			0.00000	462.616	19.02	0.5233	462,615.90	1,000	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			0.00000	440.016	19.02	0.4767	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			891.49450	851.616	18.38	0.7505	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			151.09450	169.016	18.38	0.2495	0.00	0	2,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			443.88130	422.824	19.15	0.4920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			453.48130	490.224	19.15	0.5080	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			431.08880	410.467	19.21	0.4817	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			470.68880	507.867	19.21	0.5183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			598.32480	569.168	18.82	0.5977	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			307.92480	336.568	18.82	0.4023	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			402.46200	382.813	19.34	0.4580	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			512.06200	550.213	19.34	0.5420	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			371.78550	353.183	19.48	0.4317	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			561.38550	600.583	19.48	0.5683	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			448.50390	427.013	19.13	0.4954	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			448.10390	484.413	19.13	0.5046	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			357.23430	339.129	19.56	0.4189	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			586.83430	626.529	19.56	0.5811	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			346.65730	328.916	19.61	0.4094	0.00	0	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			606.25730	646.316	19.61	0.5906	258,526.20	400	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			422.73570	402.398	19.24	0.4749	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			482.33570	519.798	19.24	0.5251	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			160.23470	149.064	21.00	0.2172	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,169.83470	1,216.464	21.00	0.7828	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			137.06870	126.783	21.28	0.1894	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,296.66870	1,344.183	21.28	0.8106	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			360.82270	342.596	19.54	0.4220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			580.42270	619.996	19.54	0.5780	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			123.53050	113.786	21.47	0.1726	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,383.13050	1,431.186	21.47	0.8274	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			117.27900	107.795	21.56	0.1648	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,426.87900	1,475.195	21.56	0.8352	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			268.96340	253.905	20.08	0.3354	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			778.56340	821.305	20.08	0.6646	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			103.56630	94.615	21.78	0.1471	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,533.16630	1,582.015	21.78	0.8529	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			100.40460	91.515	21.83	0.1430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,560.00460	1,608.915	21.83	0.8570	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			132.85550	122.738	21.34	0.1842	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,322.45550	1,370.138	21.34	0.8158	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			94.35720	85.615	21.93	0.1349	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,613.95720	1,663.015	21.93	0.8651	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			90.47260	81.893	21.99	0.1298	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,650.07260	1,699.293	21.99	0.8702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			111.35240	102.118	21.65	0.1572	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,470.95240	1,519.518	21.65	0.8428	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			73.37990	65.571	22.32	0.1067	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,832.97990	1,882.971	22.32	0.8933	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			71.12070	63.423	22.37	0.1036	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,860.72070	1,910.823	22.37	0.8964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			97.34140	88.516	21.88	0.1389	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,586.94140	1,635.916	21.88	0.8611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			64.10000	56.761	22.54	0.0939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,953.70000	2,004.161	22.54	0.9061	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			62.78450	55.516	22.57	0.0921	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,972.38450	2,022.916	22.57	0.9079	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			86.75190	78.331	22.06	0.1248	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,686.35190	1,735.731	22.06	0.8752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			53.23520	46.509	22.84	0.0785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,122.83520	2,173.909	22.84	0.9215	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			47.57020	41.199	23.02	0.0704	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,227.17020	2,278.599	23.02	0.9296	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			69.65420	62.030	22.41	0.1016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,879.25420	1,929.430	22.41	0.8984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			46.13940	39.862	23.07	0.0683	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,255.73940	2,307.262	23.07	0.9317	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			43.85620	37.733	23.15	0.0650	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,303.45620	2,355.133	23.15	0.9350	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			61.49840	54.300	22.61	0.0903	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,991.09840	2,041.700	22.61	0.9097	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			41.27400	35.331	23.25	0.0612	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,360.87400	2,412.731	23.25	0.9388	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			40.04490	34.191	23.30	0.0594	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,389.64490	2,441.591	23.30	0.9406	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			47.08780	40.748	23.04	0.0697	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,236.68780	2,288.148	23.04	0.9303	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			14.78810	12.116	24.55	0.0229	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,274.38810	3,329.516	24.55	0.9771	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			13.45820	11.104	24.62	0.0212	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,343.05820	3,398.504	24.62	0.9788	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			41.69290	35.720	23.24	0.0618	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,351.29290	2,403.120	23.24	0.9382	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			11.75360	9.804	24.71	0.0189	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,441.35360	3,497.204	24.71	0.9811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			7.67840	6.662	24.99	0.0132	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,747.27840	3,804.062	24.99	0.9868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			19.56010	15.728	24.36	0.0291	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			3,069.16010	3,123.128	24.36	0.9709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			6.49710	5.737	25.10	0.0115	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,866.09710	3,923.137	25.10	0.9885	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			3.69260	3.491	25.47	0.0072	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,263.29260	4,320.891	25.47	0.9928	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			12.07730	10.051	24.69	0.0193	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,421.67730	3,477.451	24.69	0.9807	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			115.99430	106.547	21.65	0.1616	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,462.69430	1,511.047	21.65	0.8384	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			90.55950	82.353	22.66	0.1189	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,958.45950	2,007.853	22.66	0.8811	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			346.96220	329.308	20.01	0.3816	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			744.86220	784.808	20.01	0.6184	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			70.80920	63.959	23.32	0.0921	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,327.10920	2,377.959	23.32	0.9079	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,989.26460	2,931.782	21.87	0.9888	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.56460	5.782	21.87	0.0112	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,364.76650	1,315.039	18.31	0.8618	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			81.06650	89.039	18.31	0.1382	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			101.87020	93.432	22.60	0.1293	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,938.17020	1,987.432	22.60	0.8707	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			544.03050	518.589	19.19	0.5202	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			477.53050	509.689	19.19	0.4798	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			67.10690	62.827	25.55	0.0738	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,391.90690	3,445.527	25.55	0.9262	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			179.16630	169.461	22.50	0.1851	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,913.96630	1,962.161	22.50	0.8149	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			126.44140	119.075	23.36	0.1347	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,388.24140	2,438.775	23.36	0.8653	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			102.04030	95.796	23.88	0.1106	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,683.84030	2,735.496	23.88	0.8894	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,075.60590	3,018.046	19.76	0.9863	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.40590	7.746	19.76	0.0137	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,485.59290	1,436.811	18.29	0.8408	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			117.39290	126.511	18.29	0.1592	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,253.90020	2,198.276	18.46	0.9382	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			41.30020	43.676	18.46	0.0618	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		442.92240	424.699	20.49	0.3760	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,050.32240	1,090.099	20.49	0.6240	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		232.28670	221.305	22.32	0.2145	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,917.88670	1,964.905	22.32	0.7855	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		381.36940	365.971	21.02	0.3260	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,291.06940	1,333.671	21.02	0.6740	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		148.23300	140.527	23.49	0.1426	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,607.93300	2,658.227	23.49	0.8574	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,607.79370	1,559.760	18.30	0.8276	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		150.89370	160.960	18.30	0.1724	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		140.88920	133.695	23.86	0.1315	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,883.98920	2,934.895	23.86	0.8685	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		124.09960	118.134	24.22	0.1173	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,097.19960	3,149.334	24.22	0.8827	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,166.90360	3,109.140	18.55	0.9834	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		10.00360	10.340	18.55	0.0166	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		638.33570	615.289	19.77	0.4733	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		812.53570	847.589	19.77	0.5267	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		153.31960	145.796	23.83	0.1368	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,963.81960	3,014.497	23.83	0.8632	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,649.78500	1,601.823	18.22	0.8250	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		160.28500	170.523	18.22	0.1750	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,494.39300	1,448.891	18.30	0.7893	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		204.89300	217.591	18.30	0.2107	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		158.25220	150.546	23.75	0.1408	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,908.75220	2,959.246	23.75	0.8592	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,443.18340	1,398.736	18.35	0.7736	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		227.78340	241.536	18.35	0.2264	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		205.37510	196.049	23.13	0.1769	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,509.97510	2,558.849	23.13	0.8231	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		1,662.41280	1,614.522	18.26	0.8238	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		164.01280	174.322	18.26	0.1762	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		159.65760	151.970	23.82	0.1404	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,961.25760	3,011.770	23.82	0.8596	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		775.36490	749.002	19.45	0.5254	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		715.16490	747.002	19.45	0.4746	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		119.04400	113.524	25.75	0.1027	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,818.84400	3,871.524	25.75	0.8973	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,854.36860	1,803.912	18.08	0.8567	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		128.26860	136.012	18.08	0.1433	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,846.14740	1,795.808	18.09	0.8551	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		130.04740	137.908	18.09	0.1449	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,837.94180	1,787.723	18.09	0.8536	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		131.84180	139.823	18.09	0.1464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,019.77380	987.765	18.86	0.6251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		491.77380	518.065	18.86	0.3749	0.00	0	73,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			394.80450	380.477	21.55	0.3028	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,636.80450	1,680.777	21.55	0.6972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,850.99660	1,802.957	18.09	0.8524	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			132.99660	143.257	18.09	0.1476	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,546.29010	1,500.696	18.29	0.7872	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			218.29010	230.996	18.29	0.2128	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			323.03790	309.783	22.15	0.2542	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,955.03790	2,000.083	22.15	0.7458	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			916.00530	886.417	19.12	0.5822	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			588.00530	616.717	19.12	0.4178	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			777.37350	751.711	19.51	0.5193	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			749.37350	782.011	19.51	0.4807	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			208.37140	199.143	23.30	0.1731	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,680.37140	2,729.443	23.30	0.8269	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			377.08710	363.283	21.71	0.2910	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,709.08710	1,753.583	21.71	0.7090	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			349.54940	335.874	21.94	0.2722	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,831.54940	1,876.175	21.94	0.7278	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			100.97930	93.552	27.36	0.0818	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,622.97930	4,673.852	27.36	0.9182	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			290.48430	278.342	22.42	0.2320	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,122.48430	2,168.642	22.42	0.7680	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			269.83450	258.409	22.62	0.2176	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,241.83450	2,288.709	22.62	0.7824	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,867.31250	1,819.145	18.08	0.8555	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			129.31250	139.445	18.08	0.1445	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,859.14530	1,811.041	18.08	0.8539	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			131.14530	141.341	18.08	0.1461	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			188.35480	179.868	23.58	0.1581	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,860.35480	2,910.168	23.58	0.8419	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,908.42040	1,859.932	18.04	0.8629	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			120.42040	130.232	18.04	0.1371	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			156.16190	148.671	24.79	0.1273	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,511.56190	3,562.472	24.79	0.8727	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,266.53710	3,208.267	17.41	0.9819	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.93710	12.067	17.41	0.0181	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,734.85390	1,686.954	18.19	0.8201	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			180.25390	190.754	18.19	0.1799	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			164.51220	156.836	24.44	0.1345	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,359.91220	3,410.636	24.44	0.8655	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			184.11040	175.887	25.14	0.1357	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,816.11040	3,866.587	25.14	0.8643	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			180.06980	171.932	25.30	0.1325	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,892.06980	3,942.632	25.30	0.8675	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,354.42270	3,297.295	17.50	0.9762	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			16.42270	17.995	17.50	0.0238	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,840.41060	1,792.769	18.13	0.8162	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		202.41060	213.469	18.13	0.1838	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,965.49190	1,917.010	18.14	0.8130	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		227.69190	238.810	18.14	0.1870	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		207.66790	198.544	25.97	0.1371	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,369.86790	4,420.344	25.97	0.8629	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,463.01980	3,404.992	17.71	0.9692	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		25.21980	26.792	17.71	0.0308	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,726.29070	2,671.407	17.25	0.9178	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		80.19070	85.207	17.25	0.0822	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,717.49830	2,662.674	17.26	0.9168	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		81.39830	86.474	17.26	0.0832	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,708.72100	2,653.954	17.27	0.9159	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		82.62100	87.754	17.27	0.0841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,197.66220	2,148.533	18.05	0.8386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		196.46220	207.333	18.05	0.1614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,190.00970	2,141.030	18.06	0.8372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		198.80970	209.830	18.06	0.1628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,159.58090	2,111.214	18.12	0.8314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		11,645.45650	11,704.833	26.33	0.9940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,524.58370	3,461.740	16.39	0.9749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		23.38370	20.540	16.39	0.0251	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,259.54270	2,209.241	17.92	0.8497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		178.34270	188.041	17.92	0.1503	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		6,110.03330	6,163.312	26.33	0.9237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,205.33310	2,156.054	18.03	0.8400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		194.13310	204.853	18.03	0.1600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		48.93290	45.486	26.33	0.0371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,757.73290	7,814.286	26.33	0.9629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		6.65650	6.033	26.33	0.0060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,732.84770	5,785.058	26.33	0.9104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		127.96670	120.456	26.33	0.0861	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,826.76670	5,879.256	26.33	0.9139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		114.40670	107.533	26.33	0.0782	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,053.20670	6,106.333	26.33	0.9218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		111.23330	104.512	26.33	0.0763	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,175.34500	5,225.693	26.33	0.8867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		171.79290	162.342	26.33	0.1107	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,230.59290	5,281.142	26.33	0.8893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		140.39700	132.319	26.33	0.0932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,639.19700	5,691.119	26.33	0.9068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		134.04770	126.258	26.33	0.0896	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,855.56350	4,904.671	26.33	0.8706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		195.02460	184.606	26.33	0.1232	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,973.82460	5,023.406	26.33	0.8768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		188.10810	177.974	26.33	0.1195	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,046.90810	5,096.774	26.33	0.8805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			176.54500	166.893	26.33	0.1133	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,629.97500	4,678.123	26.33	0.8580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			226.09180	214.436	26.33	0.1394	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,674.89180	4,723.236	26.33	0.8606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			220.12670	208.704	26.33	0.1363	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,728.92670	4,777.504	26.33	0.8637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			206.76350	195.871	26.33	0.1294	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,976.43570	4,029.139	25.45	0.8273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			268.55340	261.451	25.74	0.1666	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,117.35340	4,170.251	25.74	0.8334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			262.82140	255.843	25.94	0.1628	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,211.62140	4,264.643	25.94	0.8372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			231.17500	219.323	26.33	0.1420	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,465.41230	3,517.260	24.37	0.8020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			284.68480	277.237	25.23	0.1773	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,873.48480	3,926.037	25.23	0.8227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			278.89030	271.568	25.41	0.1735	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,957.69030	4,010.368	25.41	0.8265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			277.63570	270.339	25.45	0.1727	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,787.36820	2,834.847	23.04	0.7542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			350.77050	341.850	23.60	0.2198	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,109.57050	3,160.650	23.60	0.7802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			319.84040	311.617	24.29	0.2001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,428.64040	3,480.417	24.29	0.7999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			316.61230	308.460	24.37	0.1980	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,138.58670	2,182.690	22.00	0.6847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			519.94450	504.297	22.07	0.3103	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,178.74450	2,223.097	22.07	0.6897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			424.94430	411.734	22.80	0.2602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,633.74430	2,680.534	22.80	0.7398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			398.56820	386.047	23.04	0.2458	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,964.61240	2,007.559	21.71	0.6616	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			560.67600	544.002	21.80	0.3309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,019.47600	2,062.802	21.80	0.6691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			546.00340	529.699	21.89	0.3235	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,074.80340	2,118.499	21.89	0.6765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			529.78670	513.890	22.00	0.3153	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,741.89270	1,783.656	21.32	0.6286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			626.20160	608.249	21.41	0.3632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,795.00160	1,837.049	21.41	0.6368	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			612.13320	594.270	21.49	0.3563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,840.93320	1,883.070	21.49	0.6437	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			575.81240	558.758	21.71	0.3384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,310.37370	1,348.555	20.47	0.5511	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			750.39660	729.868	20.75	0.4216	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	16.00	Put		1,449.19660	1,488.668	20.75	0.5784	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		694.36840	675.035	21.03	0.3958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,593.16840	1,633.835	21.03	0.6042	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		643.09270	624.856	21.32	0.3714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,052.81950	1,087.144	19.95	0.4922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		916.14580	891.300	20.07	0.4926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,114.94580	1,150.100	20.07	0.5074	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		890.55100	866.274	20.16	0.4821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,159.35100	1,195.074	20.16	0.5179	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		811.57370	789.755	20.47	0.4489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		822.81140	853.059	19.47	0.4287	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,035.30600	1,007.499	19.70	0.5390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		934.10600	966.299	19.70	0.4610	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,031.05050	1,003.335	19.71	0.5374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		939.85050	972.135	19.71	0.4626	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		954.01950	928.344	19.95	0.5078	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		718.54760	746.775	19.24	0.3958	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,166.20070	1,135.552	19.36	0.5860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		775.00070	804.352	19.36	0.4140	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,133.26160	1,103.312	19.44	0.5745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		812.06160	842.112	19.44	0.4255	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,124.01140	1,094.259	19.47	0.5713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		575.93800	601.017	18.90	0.3455	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,306.86280	1,273.320	19.04	0.6326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		635.66280	662.120	19.04	0.3674	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,270.33790	1,237.532	19.12	0.6209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		669.13790	696.332	19.12	0.3791	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,219.74760	1,187.975	19.24	0.6042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		208.38090	220.014	18.12	0.1686	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,048.14070	2,000.160	18.30	0.8101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		246.94070	258.960	18.30	0.1899	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,900.31490	1,852.611	18.37	0.7818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		299.11490	311.411	18.37	0.2182	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,377.13800	1,342.217	18.90	0.6545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,110.90470	1,085.680	20.25	0.5065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,291.80470	1,328.280	20.25	0.4935	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		493.34590	479.699	23.55	0.2553	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,364.24590	3,412.299	23.55	0.7447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,259.33410	1,231.099	19.78	0.5563	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,060.23410	1,093.699	19.78	0.4437	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,125.64340	1,100.129	20.20	0.5116	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,266.54340	1,302.729	20.20	0.4884	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		400.84630	389.657	25.06	0.2078	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,221.74630	4,272.257	25.06	0.7922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		804.67770	785.771	21.51	0.3914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,995.57770	2,038.371	21.51	0.6086	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			746.06600	728.300	21.83	0.3671	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,186.96600	2,230.900	21.83	0.6329	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			223.74000	213.934	26.35	0.1230	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,084.64000	6,136.534	26.35	0.8770	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			492.00660	478.385	23.57	0.2547	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,372.90660	3,420.985	23.57	0.7453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			431.98370	420.386	24.43	0.2246	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,872.88370	3,922.985	24.43	0.7754	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,314.70890	1,285.186	19.61	0.5740	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			985.60890	1,017.786	19.61	0.4260	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,267.68970	1,239.259	19.75	0.5590	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,048.58970	1,081.859	19.75	0.4410	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,263.50160	1,235.169	19.77	0.5577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,054.40160	1,087.769	19.77	0.4423	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,514.33750	1,483.263	20.15	0.5704	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,220.93750	1,250.563	20.15	0.4296	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,522.60570	1,491.383	20.12	0.5727	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,209.20570	1,238.683	20.12	0.4273	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,518.46870	1,487.317	20.13	0.5715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,215.06870	1,244.617	20.13	0.4285	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,167.51840	1,142.466	22.03	0.4275	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,489.61840	2,523.066	22.03	0.5725	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,164.91220	1,139.905	22.03	0.4267	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,497.01220	2,530.505	22.03	0.5733	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,162.31330	1,137.344	22.04	0.4259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,504.41330	2,537.944	22.04	0.5741	0.00	0	0
<b>Total \$ / R Option</b>												<b>782,544.66</b>	<b>1,800</b>	<b>1,735,000</b>
<b>Total \$ / R</b>												<b>766,782,590.56</b>	<b>53,586</b>	<b>2,615,371</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.68260		14.74040			0.0000	660,717.00	45	999
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.96970		15.02800			0.0000	299,394.00	20	173
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.24120		15.30120			0.0000	0.00	0	34
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.49740		15.55910			0.0000	46,492.20	3	3
<b>Total \$ / R MAXI Future</b>												<b>1,006,603.20</b>	<b>68</b>	<b>1,209</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			135,370.79230	130,194.009	18.29	0.8905	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			5,330.79230	5,934.009	18.29	0.1095	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			134,482.78740	129,319.928	18.29	0.8886	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			5,442.78740	6,059.928	18.29	0.1114	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			133,596.56280	128,447.945	18.29	0.8867	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			5,556.56280	6,187.945	18.29	0.1133	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			74,367.92400	77,610.619	19.49	0.4786	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			77,737.34990	75,171.073	19.51	0.5193	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			74,937.34990	78,201.073	19.51	0.4807	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			77,308.89850	74,764.012	19.52	0.5173	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	19/09/2016	Foreign Exchange Option		15.01	Put			75,508.89850	78,794.012	19.52	0.4827	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			78,167.92400	75,580.619	19.49	0.5214	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			112,654.65630	109,683.361	19.42	0.5729	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			81,534.65630	84,563.361	19.42	0.4271	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			112,199.77290	109,238.603	19.43	0.5713	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			82,079.77290	85,118.603	19.43	0.4287	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			111,746.16890	108,796.093	19.44	0.5696	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			82,626.16890	85,676.093	19.44	0.4304	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			218,696.60160	223,089.980	21.83	0.6329	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			74,384.04080	72,611.582	21.85	0.3662	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			219,474.04080	223,871.582	21.85	0.6338	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			74,830.57900	73,049.771	21.82	0.3681	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			217,920.57900	222,309.771	21.82	0.6319	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			74,606.60160	72,829.980	21.83	0.3671	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>1,006,603.20</b>	<b>68</b>	<b>1,209</b>
£ / R	On 15/04/2016	Foreign Exchange Future		20.55180				20.71770		0.0000		0.00	0	121
£ / R	On 28/04/2016	Foreign Exchange Future		20.58030				20.76710		0.0000		0.00	0	157
£ / R	On 31/05/2016	Foreign Exchange Future		20.58560				20.77270		0.0000		0.00	0	123
£ / R	On 13/06/2016	Foreign Exchange Future		20.76970				20.95860		0.0000		53,357,359.30	2,569	57,938
£ / R	On 08/09/2016	Foreign Exchange Future		21.13930				21.33140		0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future		21.18680				21.37970		0.0000		14,936,694.00	705	17,375
£ / R	On 19/12/2016	Foreign Exchange Future		21.58900				21.78710		0.0000		17,271,200.00	800	5
£ / R	On 13/03/2017	Foreign Exchange Future		21.97350				22.17610		0.0000		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future		22.16720				22.37260		0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future		22.37520				22.58010		0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>85,565,253.30</b>	<b>4,074</b>	<b>75,792</b>
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			0.01550	0.000	46.47	0.0000	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			3,482.31550	3,648.200	46.47	1.0000	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Call			11.22520	6.261	17.52	0.0239	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Put			1,284.12520	1,465.961	17.52	0.9761	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Call			177.26910	134.271	15.64	0.2107	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Put			974.56910	1,118.671	15.64	0.7893	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			746.97290	628.995	14.27	0.6038	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			278.37290	349.295	14.27	0.3962	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			740.78650	623.419	14.28	0.6005	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			282.18650	353.719	14.28	0.3995	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			734.63010	617.880	14.28	0.5972	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			286.03010	358.180	14.28	0.4028	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			22.21110	18.084	19.96	0.0287	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			3,363.61110	3,548.384	19.96	0.9713	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			9.39980	8.929	26.07	0.0121	0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			5,550.79980	5,739.229	26.07	0.9879	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	08/09/2016	Foreign Exchange Option	22.27	Put			1,520.35220	1,649.362	17.89	0.6562	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			98.40450	87.406	20.91	0.0735	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,617.00450	4,798.106	20.91	0.9265	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			843.80750	937.038	16.92	0.4892	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			587.48710	523.769	17.87	0.3465	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,506.08710	1,634.469	17.87	0.6535	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			584.61290	521.209	17.88	0.3451	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,513.21290	1,641.909	17.88	0.6549	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			581.75220	518.662	17.89	0.3438	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			975.20750	876.338	16.92	0.5108	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			455.07710	406.701	18.64	0.2715	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,075.37710	2,219.901	18.64	0.7285	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			453.00560	404.829	18.65	0.2705	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,083.30560	2,228.029	18.65	0.7295	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			457.15840	408.586	18.63	0.2726	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,067.45840	2,211.786	18.63	0.7274	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,256.20530	3,406.163	20.75	0.7398	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,444.27020	5,620.231	22.86	0.8596	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,024.95600	946.136	19.37	0.4141	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,877.85600	1,997.136	19.37	0.5859	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,021.70860	943.104	19.38	0.4130	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,884.60860	2,004.104	19.38	0.5870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			583.30530	535.163	20.75	0.2602	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,135.41410	2,263.282	19.66	0.6222	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,546.03360	3,366.015	17.23	0.8831	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			168.93360	187.015	17.23	0.1169	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,509.77940	1,401.106	18.51	0.5521	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,132.67940	1,222.106	18.51	0.4479	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			291.37020	269.230	22.86	0.1404	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,028.21350	949.178	19.36	0.4151	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,871.11350	1,990.178	19.36	0.5849	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,716.05050	4,518.089	17.19	0.9555	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			58.95050	59.089	17.19	0.0445	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			912.51410	842.282	19.66	0.3778	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,128.26940	1,057.125	20.80	0.3852	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,702.16940	2,833.625	20.80	0.6148	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,125.57660	1,054.596	20.81	0.3844	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,709.47660	2,841.096	20.81	0.6156	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,130.96110	1,059.661	20.79	0.3859	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,694.86110	2,826.161	20.79	0.6141	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,267.12410	1,192.423	21.11	0.3975	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,874.52410	3,005.223	21.11	0.6025	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,449.90000	1,654.800	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			1,459.90000	1,664.800	1.0000	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	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			1,439.90000	1,644.800		1.0000	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>45,432</b>
<b>Total £ / R</b>												<b>85,565,253.30</b>	<b>4,074</b>	<b>121,224</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13469		0.13510			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13777		0.13819			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14078		0.14122			0.0000	0.00	0	5,731
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,678</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			17.96000	20.885	17.72	0.0502	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			685.14970	661.403	17.86	0.7003	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			175.44970	192.803	17.86	0.2997	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,510.92500	2,469.968	19.18	0.9959	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.22500	1.368	19.18	0.0041	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,527.66000	1,489.485	17.72	0.9498	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,833.27640	2,792.847	18.00	0.9750	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.37640	16.047	18.00	0.0250	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,893.99750	1,860.598	17.54	0.8951	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			75.09750	83.798	17.54	0.1049	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,110.42640	1,092.047	17.91	0.7093	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			291.52640	315.247	17.91	0.2907	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00290	0.003	28.43	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,877.80290	26,922.503	28.43	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00170	0.002	28.43	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,877.80170	27,922.502	28.43	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00100	0.001	28.43	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,877.80100	28,922.501	28.43	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>0.00</b>	<b>0</b>	<b>11,678</b>
€ / R	On	15/04/2016	Foreign Exchange Future			16.36590		16.45070			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.38420		16.48720			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.39130		16.49420			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.39490		16.49780			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.49210		16.59660			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.49960		16.60410			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.51460		16.61930			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.56340		16.66850			0.0000	49,011,100.60	2,959	81,143
€ / R	On	19/09/2016	Foreign Exchange Future			16.94210		17.04940			0.0000	14,400,785.00	850	7,082
€ / R	On	19/12/2016	Foreign Exchange Future			17.30760		17.41880			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.65870		17.77410			0.0000	0.00	0	2,500



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 Future</b>												<b>63,411,885.60</b>	<b>3,809</b>	<b>102,204</b>
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			0.04060	0.022	64.87	0.0002	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			2,049.34060	2,134.122	64.87	0.9998	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			2.40980	1.801	27.72	0.0068	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			2,085.20980	2,187.601	27.72	0.9932	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			58.91330	44.950	21.03	0.1343	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			734.71330	823.650	21.03	0.8657	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			4.12680	3.312	26.57	0.0111	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			2,076.32680	2,178.412	26.57	0.9889	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			36.77160	29.856	22.94	0.0568	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,120.17160	2,217.756	22.94	0.9432	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			41.22460	33.973	22.94	0.0622	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,117.12460	2,214.373	22.94	0.9378	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			271.17780	270.207	22.49	0.3241	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			841.87780	945.607	22.49	0.6759	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			923.87830	856.876	18.94	0.6990	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			215.37830	253.476	18.94	0.3010	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			189.38790	170.143	21.32	0.2168	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,114.48880	1,037.570	18.77	0.7708	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			145.98880	174.170	18.77	0.2292	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			25.36310	18.477	23.37	0.0312	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,206.86310	3,305.077	23.37	0.9688	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			532.84450	491.653	19.54	0.4956	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			386.60920	354.723	20.10	0.3903	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			718.10920	791.323	20.10	0.6097	892,612.68	1,128	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,485.07960	2,382.037	21.08	0.9674	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			16.57960	18.637	21.08	0.0326	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,496.62890	1,406.063	18.68	0.8723	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			70.62000	85.639	18.69	0.1314	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,310.88790	1,396.743	21.32	0.7832	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,479.12000	1,389.039	18.69	0.8686	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			68.12890	82.663	18.68	0.1277	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,487.86490	1,397.540	18.69	0.8704	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			69.36490	84.140	18.69	0.1296	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			494.34450	558.253	19.54	0.5044	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,262.65410	2,172.354	19.26	0.8544	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			153.25410	170.254	19.26	0.1456	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,254.40710	2,164.244	19.27	0.8532	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			155.00710	172.144	19.27	0.1468	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,246.17470	2,156.148	19.27	0.8519	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			156.77470	174.048	19.27	0.1481	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,348.74570	1,288.214	19.98	0.5758	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			929.94570	980.614	19.98	0.4242	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,667.49510	1,593.985	19.47	0.6610	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			648.69510	686.385	19.47	0.3390	0.00	0	2,912

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,397.00210	1,334.990	19.89	0.5899	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			878.20210	927.390	19.89	0.4101	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			924.70070	975.227	19.97	0.4228	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			314.32160	298.098	26.28	0.1646	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,795.52160	4,890.498	26.28	0.8354	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,344.00020	1,283.621	19.98	0.5744	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			935.20020	986.021	19.98	0.4256	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			383.00920	361.104	24.07	0.2047	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,764.20920	3,853.504	24.07	0.7953	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,353.50070	1,292.827	19.97	0.5772	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,053.64770	1,008.151	21.32	0.4278	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,989.54770	2,059.451	21.32	0.5722	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,059.48940	1,013.789	21.30	0.4297	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,975.38940	2,045.089	21.30	0.5703	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,056.56390	1,010.965	21.31	0.4287	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,982.46390	2,052.265	21.31	0.5713	0.00	0	0
<b>Total € / R Option</b>												<b>892,612.68</b>	<b>1,128</b>	<b>41,222</b>
<b>Total € / R</b>												<b>64,304,498.28</b>	<b>4,937</b>	<b>143,426</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.28360		11.24230			0.0000	112,836.00	10	6,776
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.45530		11.41360			0.0000	607,130.90	53	1,400
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.61910		11.57860			0.0000	0.00	0	330
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.77580		11.73640			0.0000	0.00	0	4,216
<b>Total AU\$ / R Future</b>												<b>719,966.90</b>	<b>63</b>	<b>12,722</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,177.24000	1,217.088	16.50	0.9572	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			14.94000	13.488	16.50	0.0428	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,167.57090	1,207.380	16.45	0.9563	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			15.27090	13.780	16.45	0.0437	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,157.90980	1,197.678	16.40	0.9554	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			15.60980	14.078	16.40	0.0446	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			85.91820	84.935	16.47	0.1302	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,290.92780	1,331.655	16.46	0.8680	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			87.32780	86.355	16.46	0.1320	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,308.12890	1,348.833	16.47	0.8716	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			84.52890	83.533	16.47	0.1284	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,299.51820	1,340.235	16.47	0.8698	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,142.00090	1,177.719	15.94	0.7621	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			233.40090	228.619	15.94	0.2379	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,134.60550	1,170.291	15.93	0.7600	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			236.00550	231.191	15.93	0.2400	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,149.41800	1,185.168	15.95	0.7642	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			230.81800	226.068	15.95	0.2358	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			831.46140	812.100	16.11	0.5052	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			624.15760	644.080	16.12	0.4927	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	11.95	Put			837.75760	818.280	16.12	0.5073	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			620.47480	640.278	16.13	0.4905	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			844.07480	824.478	16.13	0.5095	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			627.86140	647.900	16.11	0.4948	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>719,966.90</b>	<b>63</b>	<b>12,722</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.43600		11.53800			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.66030		11.76410			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			731.12790	647.914	15.41	0.8006	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			63.12790	81.914	15.41	0.1994	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			722.87410	640.072	15.41	0.7965	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			64.87410	84.072	15.41	0.2035	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			714.65790	632.273	15.41	0.7923	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			66.65790	86.273	15.41	0.2077	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			280.34920	255.368	17.15	0.3177	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			896.24920	975.068	17.15	0.6823	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			277.90590	253.132	17.17	0.3153	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			903.80590	982.832	17.17	0.6847	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			275.48470	250.913	17.19	0.3131	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			911.38470	990.613	17.19	0.6869	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			15.21280		15.30860			0.0000	0.00	0	6,429
CHF / R	On	19/09/2016	Foreign Exchange Future			15.58440		15.68220			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,429</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,057.20950	953.160	17.53	0.7933	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			138.60950	130.360	17.53	0.2067	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,049.50460	945.612	17.54	0.7904	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			140.90460	132.812	17.54	0.2096	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,041.82550	938.095	17.55	0.7874	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			143.22550	135.295	17.55	0.2126	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			551.44250	468.235	20.97	0.3488	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,469.24250	1,483.835	20.97	0.6512	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			548.86600	465.864	20.99	0.3474	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,476.66600	1,491.464	20.99	0.6526	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			546.30660	463.505	21.01	0.3459	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,484.10660	1,499.105	21.01	0.6541	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 CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,429</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.25480		2.26610			0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.28630		2.29710			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			1,006.94660	933.327	19.01	0.6175	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			445.94660	485.327	19.01	0.3825	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			945.25790	874.435	18.97	0.5951	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			484.25790	526.435	18.97	0.4049	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			885.77800	817.812	18.94	0.5724	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			524.77800	569.812	18.94	0.4276	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,163.46710	2,240.327	20.23	0.6748	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			609.43920	579.242	20.29	0.3149	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,238.43920	2,316.242	20.29	0.6851	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			585.34860	556.063	20.35	0.3049	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,314.34860	2,393.063	20.35	0.6951	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			634.46710	603.327	20.23	0.3252	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			2.23300		2.24490			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.28570		2.29790			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	2.08	Call			1,826.51760	1,731.517	20.75	0.8121	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			177.51760	201.517	20.75	0.1879	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,746.22490	1,653.256	20.74	0.7965	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			197.22490	223.256	20.74	0.2035	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,667.54140	1,576.690	20.73	0.7801	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			218.54140	246.690	20.73	0.2199	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			917.97210	887.926	21.95	0.4064	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,838.97210	1,930.926	21.95	0.5936	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			885.10330	856.278	22.00	0.3956	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,906.10330	1,999.278	22.00	0.6044	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			854.39780	826.551	22.07	0.3851	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,975.39780	2,069.551	22.07	0.6149	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			1.89360		1.90160			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
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.93090		1.93890			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.96510		1.97340			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.99700		2.00570			0.0000	0.00	0	0
<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			96.44770	88.490	22.08	0.1118	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,280.44770	2,352.490	22.08	0.8882	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			88.72260	81.243	22.22	0.1036	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,372.72260	2,445.243	22.22	0.8964	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			81.63430	74.601	22.35	0.0960	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,465.63430	2,538.601	22.35	0.9040	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			439.26520	422.575	21.17	0.2739	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,250.26520	2,313.575	21.17	0.7261	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			421.48910	405.405	21.30	0.2643	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,332.48910	2,396.405	21.30	0.7357	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			404.52850	389.017	21.43	0.2550	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,415.52850	2,480.017	21.43	0.7450	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			773.03600	750.185	20.68	0.3599	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,239.03600	2,299.185	20.68	0.6401	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			749.00170	726.962	20.78	0.3506	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,315.00170	2,375.962	20.78	0.6494	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			725.79780	704.553	20.88	0.3416	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,391.79780	2,453.553	20.88	0.6584	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,029.31780	1,004.419	20.59	0.4000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,372.31780	2,434.419	20.59	0.6000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,002.91650	978.881	20.69	0.3917	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,445.91650	2,508.881	20.69	0.6083	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			977.28530	954.094	20.78	0.3836	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,520.28530	2,584.094	20.78	0.6164	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			0.14370		0.14460			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14400		0.14420			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14440		0.14340			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			0.06860		0.06850			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06270		0.06280			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05890		0.05920			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,085</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 NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.05030		10.15050			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.20240		10.30210			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.34800		10.44950			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			1,156.35210	1,060.027	17.85	0.9389	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			15.85210	19.727	17.85	0.0611	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,175.65650	1,079.151	17.95	0.9416	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			15.15650	18.851	17.95	0.0584	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,166.00040	1,069.584	17.90	0.9403	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			15.50040	19.284	17.90	0.0597	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			989.66200	916.958	17.54	0.7619	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			147.56200	174.558	17.54	0.2381	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			981.93760	909.550	17.53	0.7592	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			149.83760	177.150	17.53	0.2408	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			974.23780	902.172	17.52	0.7564	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			152.13780	179.772	17.52	0.2436	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			447.99920	416.422	18.24	0.4055	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			848.49920	918.422	18.24	0.5945	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			444.73450	413.506	18.25	0.4032	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			855.23450	925.506	18.25	0.5968	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			441.49220	410.614	18.27	0.4010	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			861.99220	932.614	18.27	0.5990	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			1.35980		1.36060			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.37360		1.37430			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38710		1.38780			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39630		1.39700			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			406.00000	398.000		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			306.00000	298.000		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			206.00000	198.000		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			457.00000	464.000		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			257.00000	264.000		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

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	19/09/2016	Foreign Exchange Option	1.41	Put			357.00000	364.000		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			222.00000	229.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			322.00000	329.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			122.00000	129.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			230.00000	237.000		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			330.00000	337.000		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			430.00000	437.000		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			1.12810		1.13080			0.0000	0.00	0	10,596
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13180		1.13450			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13560		1.13840			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>10,596</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>10,596</b>
RAIN	On	13/06/2016	Foreign Exchange Future			25,877.91000		26,019.26000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,389.11000		26,531.21000			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			10.76140		10.88760			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.95350		11.08690			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			754.62600	651.881	16.38	0.8036	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			57.02600	80.481	16.38	0.1964	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			746.29830	644.072	16.38	0.7995	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			58.69830	82.672	16.38	0.2005	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			738.00930	636.330	16.39	0.7953	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			60.40930	84.930	16.39	0.2047	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			296.93530	264.306	17.99	0.3300	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			830.03530	930.806	17.99	0.6700	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			294.27030	261.921	18.01	0.3276	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			837.37030	938.421	18.01	0.6724	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			291.62650	259.558	18.03	0.3252	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			844.72650	946.059	18.03	0.6748	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 SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Future			5.07410		5.09640			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.04830		5.06980			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			361.33240	342.191	16.16	0.8433	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			24.93240	28.091	16.16	0.1567	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			352.78700	333.858	16.14	0.8358	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			26.38700	29.758	16.14	0.1642	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			344.31030	325.603	16.12	0.8280	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			27.91030	31.503	16.12	0.1720	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			134.62730	129.192	15.93	0.3740	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			314.82730	330.892	15.93	0.6260	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			131.35790	126.069	15.95	0.3673	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			321.55790	337.769	15.95	0.6327	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			128.15270	123.009	15.96	0.3606	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			328.35270	344.709	15.96	0.6394	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			1.53760		1.51310			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.46050		1.44690			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>916,703,754.90</b>	<b>59,800</b>	<b>1,113,352</b>
<b>Total Options</b>												<b>1,675,157.34</b>	<b>2,928</b>	<b>1,821,654</b>
<b>Grand Total:</b>												<b>918,378,912.24</b>	<b>62,728</b>	<b>2,935,006</b>