



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: 25/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/04/2016 Foreign Exchange Future			14.49680		14.41180			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.51940		14.41180			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.51940		14.41460			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.51620		14.41670			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.52640		14.42510			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.52900		14.42720			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.53410		14.43250			0.0000	0.00	0	0
\$ / R On 09/05/2016 Foreign Exchange Future			14.54310		14.55100			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.54620		14.44500			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.55520		14.45440			0.0000	0.00	0	616
\$ / R On 16/05/2016 Foreign Exchange Future			14.56430		14.46380			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.56730		14.46690			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.57030		14.47000			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.57340		14.47310			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.57640		14.47630			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.58550		14.48570			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			14.58850		14.48880			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.59150		14.49190			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			14.59760		14.49790			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			14.60660		14.50650			0.0000	0.00	0	875
\$ / R On 31/05/2016 Foreign Exchange Future			14.60970		14.50940			0.0000	7,567,824.60	518	2,003

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/06/2016	Foreign Exchange Future			14.62710		14.52660			0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Future			14.63010		14.52950			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.63300		14.53230			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.63590		14.53520			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.64760		14.54670			0.0000	782,313,668.40	53,409	621,326
\$ / R	On	14/06/2016	Foreign Exchange Future			14.65050		14.54960			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			14.67090		14.56960			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.67960		14.57820			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.69130		14.58970			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.69420		14.59260			0.0000	0.00	0	100
\$ / R	On	30/06/2016	Foreign Exchange Future			14.69720		14.59550			0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Future			14.71180		14.60980			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			14.73230		14.62990			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			14.77330		14.67010			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.77620		14.67300			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			14.82100		14.71720			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.83300		14.72900			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.83900		14.73490			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.86590		14.76140			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.87490		14.77030			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.89880		14.79380			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.90480		14.79970			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.90780		14.80270			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.91970		14.81450			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.92570		14.82040			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.93770		14.83220			0.0000	15,983,339.00	1,070	168,044
\$ / R	On	28/09/2016	Foreign Exchange Future			14.96460		14.85870			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.04830		14.94120			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.14650		15.03940			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.19410		15.08710			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.20900		15.10190			0.0000	7,604,500.00	500	52,413
\$ / R	On	13/03/2017	Foreign Exchange Future			15.46370		15.35550			0.0000	6,618,463.60	428	5,571
\$ / R	On	19/06/2017	Foreign Exchange Future			15.73380		15.62520			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			15.95780		15.85330			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>820,087,795.60</b>	<b>55,925</b>	<b>868,844</b>
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			0.01980	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,398.21980	2,313.200	19.00	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			0.12650	0.023	41.78	0.0003	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,248.32650	1,140.623	41.78	0.9997	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			0.02880	0.000	49.07	0.0000	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,878.22880	1,770.600	49.07	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			0.02540	0.000	48.07	0.0000	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			2,278.22540	2,170.600	48.07	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,611.80000	2,719.400	29.38	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	29.38	0.0000	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	26/04/2016	Foreign Exchange Option	13.50	Call		912.72310	1,019.432	41.53	0.9996	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		0.92310	0.032	41.53	0.0004	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Call		98.77280	139.353	20.62	0.7794	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Put		86.97280	19.953	20.62	0.2206	0.00	0	1,000
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		0.99930	0.196	31.14	0.0017	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		1,366.39930	1,260.796	31.14	0.9983	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		0.24170	0.247	35.92	0.0016	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		1,813.54170	1,714.047	35.92	0.9984	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call		22.18280	24.988	19.52	0.1220	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put		627.08280	528.588	19.52	0.8780	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Call		174.49220	221.623	19.06	0.6082	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Put		169.39220	115.223	19.06	0.3918	0.00	0	1,000
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call		40.89180	48.654	19.26	0.2103	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put		485.79180	392.254	19.26	0.7897	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		0.25470	0.175	28.45	0.0010	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		2,273.05470	2,171.175	28.45	0.9990	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call		31.35900	35.225	19.75	0.1407	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put		688.85900	591.125	19.75	0.8593	0.00	0	0
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Call		0.00000	202.904	18.16	0.5018	1,014,522.00	5,000	2,500
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Put		0.00000	209.804	18.16	0.4982	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call		225.52160	268.657	18.03	0.5866	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put		220.52160	162.457	18.03	0.4134	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		16.18850	17.543	20.77	0.0664	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		1,081.18850	981.343	20.77	0.9336	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		312.13780	366.788	17.76	0.7023	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		147.13780	100.588	17.76	0.2977	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		5.66220	7.144	21.60	0.0272	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		1,531.26220	1,431.944	21.60	0.9728	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		8.58280	7.532	20.17	0.0283	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		1,534.78280	1,433.232	20.17	0.9717	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call		268.05710	311.960	17.92	0.5754	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put		261.15710	204.660	17.92	0.4246	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		1.74830	1.793	24.51	0.0064	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		2,484.84830	2,384.493	24.51	0.9936	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call		372.67120	428.209	17.82	0.6816	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put		182.67120	137.909	17.82	0.3184	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call		150.41590	173.680	18.59	0.3775	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		480.41590	403.380	18.59	0.6225	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		25.31800	27.180	20.34	0.0805	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		1,252.21800	1,153.780	20.34	0.9195	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		44.30720	49.322	20.05	0.1314	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		1,048.00720	952.922	20.05	0.8686	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		65.95580	74.078	19.61	0.1774	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		940.25580	848.578	19.61	0.8226	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call		305.41530	349.289	17.86	0.5689	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put		296.61530	240.789	17.86	0.4311	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			98.46100	110.595	19.33	0.2390	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			806.56100	719.095	19.33	0.7610	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			7.09880	7.547	22.14	0.0217	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,209.19880	2,109.947	22.14	0.9783	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,698.39560	2,797.857	23.31	0.9991	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.49560	0.257	23.31	0.0009	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,028.96140	1,118.605	17.52	0.9373	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			31.06140	21.005	17.52	0.0627	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			21.50920	23.394	21.30	0.0604	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,653.60920	1,555.794	21.30	0.9396	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			442.97750	496.906	17.57	0.6664	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			226.47750	180.306	17.57	0.3336	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			217.44020	244.316	18.40	0.4135	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			528.04020	454.616	18.40	0.5865	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			339.20530	382.904	17.83	0.5646	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			329.80530	273.204	17.83	0.4354	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,329.47900	2,429.169	21.55	0.9941	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			2.87900	2.069	21.55	0.0059	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			105.64560	117.987	19.79	0.2171	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,029.04560	940.887	19.79	0.7829	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			371.88200	417.414	18.03	0.5608	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			362.38200	307.314	18.03	0.4392	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			343.01510	384.348	18.16	0.5268	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			410.71510	351.348	18.16	0.4732	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			72.56290	80.566	20.53	0.1531	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,320.26290	1,227.566	20.53	0.8469	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,274.48520	1,365.886	17.25	0.9477	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			29.28520	19.986	17.25	0.0523	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,265.30680	1,356.508	17.26	0.9463	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			30.10680	20.608	17.26	0.0537	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,256.14780	1,347.147	17.26	0.9449	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			30.94780	21.247	17.26	0.0551	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,390.56470	2,490.802	21.51	0.9918	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			3.86470	3.202	21.51	0.0082	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,650.80540	1,748.576	18.40	0.9717	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			14.10540	10.976	18.40	0.0283	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,563.22010	1,660.383	18.02	0.9671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			16.52010	12.783	18.02	0.0329	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,372.83070	1,465.613	17.20	0.9538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			26.13070	18.013	17.20	0.0462	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,289.98380	1,381.108	17.23	0.9420	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			33.28380	23.508	17.23	0.0580	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,280.86850	1,371.796	17.23	0.9406	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			34.16850	24.196	17.23	0.0594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,271.77140	1,362.500	17.24	0.9392	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			35.07140	24.899	17.24	0.0608	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			1,102.92550	1,189.362	17.31	0.9063	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			56.22550	41.762	17.31	0.0937	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,077.03190	1,162.706	17.32	0.9002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			60.33190	45.106	17.32	0.0998	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			709.18890	778.500	17.56	0.7689	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			162.48890	130.900	17.56	0.2311	0.00	0	50,071
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			641.95540	707.188	17.66	0.7328	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			195.25540	159.588	17.66	0.2672	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			578.80110	639.865	17.76	0.6948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			232.10110	192.265	17.76	0.3052	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			548.77980	607.741	17.81	0.6752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			252.07980	210.141	17.81	0.3248	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			449.37780	500.773	17.99	0.6026	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			332.67780	283.173	17.99	0.3974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			439.16960	489.732	18.01	0.5944	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			342.46960	292.132	18.01	0.4056	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			414.37580	462.871	18.06	0.5738	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			367.67580	315.271	18.06	0.4262	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			344.55390	384.174	18.23	0.5083	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			457.85390	396.574	18.23	0.4917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			328.98020	366.981	18.31	0.4921	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			482.28020	419.381	18.31	0.5079	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			314.01320	350.431	18.39	0.4762	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			507.31320	442.831	18.39	0.5238	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			310.36370	346.392	18.41	0.4723	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			513.66370	448.792	18.41	0.5277	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			299.63410	334.511	18.47	0.4605	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			532.93410	466.911	18.47	0.5395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			292.66120	326.782	18.51	0.4528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			545.96120	479.182	18.51	0.5472	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			275.84770	308.122	18.61	0.4336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			579.14770	510.522	18.61	0.5664	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			250.71260	280.175	18.78	0.4039	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			634.01260	562.575	18.78	0.5961	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			241.82900	270.280	18.84	0.3931	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			655.12900	582.680	18.84	0.6069	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			238.93050	267.050	18.86	0.3895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			662.23050	589.449	18.86	0.6105	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			230.42230	257.564	18.92	0.3789	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			683.72230	609.964	18.92	0.6211	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			204.01350	228.070	19.13	0.3449	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			757.31350	680.471	19.13	0.6551	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			169.59380	189.528	19.43	0.2979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			872.89380	791.928	19.43	0.7021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			90.12640	100.287	20.43	0.1756	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,293.42640	1,202.687	20.43	0.8244	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	15.90	Call			74.40130	82.568	20.72	0.1486	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,427.70130	1,334.968	20.72	0.8514	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			71.60060	79.414	20.78	0.1436	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,454.90060	1,361.814	20.78	0.8564	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			65.46910	72.508	20.92	0.1327	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,518.76910	1,424.908	20.92	0.8673	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			61.26270	67.943	21.02	0.1253	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,564.56270	1,470.343	21.02	0.8747	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			57.32180	63.666	21.12	0.1183	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,610.62180	1,516.066	21.12	0.8817	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			52.21950	57.803	21.22	0.1088	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,675.51950	1,580.203	21.22	0.8912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			50.17320	55.451	21.27	0.1049	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,703.47320	1,607.851	21.27	0.8951	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			48.20560	53.193	21.31	0.1012	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,731.50560	1,635.593	21.31	0.8988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			46.31550	51.023	21.36	0.0976	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,759.61550	1,663.423	21.36	0.9024	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			43.90940	48.263	21.42	0.0929	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,797.20940	1,700.663	21.42	0.9071	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			41.62790	45.649	21.48	0.0885	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,834.92790	1,738.049	21.48	0.9115	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			33.62900	36.508	21.72	0.0726	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,986.92900	1,888.908	21.72	0.9274	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			32.31140	35.007	21.76	0.0699	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,015.61140	1,917.407	21.76	0.9301	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			31.46170	34.040	21.79	0.0682	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			2,034.76170	1,936.440	21.79	0.9318	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			28.28420	30.429	21.91	0.0617	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			2,111.58420	2,012.829	21.91	0.9383	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			27.54230	29.587	21.94	0.0601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			2,130.84230	2,031.987	21.94	0.9399	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			26.81960	28.769	21.97	0.0586	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			2,150.11960	2,051.169	21.97	0.9414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			22.27480	23.635	22.18	0.0491	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,285.57480	2,186.035	22.18	0.9509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			19.26250	20.253	22.35	0.0427	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,392.56250	2,292.653	22.35	0.9573	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			19.01020	19.971	22.36	0.0421	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,402.31020	2,302.371	22.36	0.9579	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			18.51570	19.418	22.39	0.0411	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,421.81570	2,321.818	22.39	0.9589	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			17.33710	18.102	22.47	0.0385	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,470.63710	2,370.502	22.47	0.9615	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			16.23580	16.877	22.54	0.0361	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,519.53580	2,419.277	22.54	0.9639	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	17.06	Call		16.02470	16.642	22.56	0.0357	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,529.32470	2,429.042	22.56	0.9643	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		15.40710	15.957	22.60	0.0343	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		2,558.70710	2,458.357	22.60	0.9657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		6.46350	6.467	23.87	0.0147	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		3,249.76350	3,148.867	23.87	0.9853	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		5.08080	5.268	24.42	0.0120	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		3,458.38080	3,357.668	24.42	0.9880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		4.69540	4.931	24.61	0.0112	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		3,527.99540	3,427.330	24.61	0.9888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		4.29430	4.577	24.82	0.0104	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		3,607.59430	3,506.977	24.82	0.9896	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		4.20010	4.493	24.87	0.0102	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,627.50010	3,526.893	24.87	0.9898	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		3.00040	3.412	25.69	0.0077	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,936.30040	3,835.812	25.69	0.9923	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		2.64400	3.083	26.01	0.0070	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		4,055.94400	3,955.483	26.01	0.9930	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		1.63780	2.244	27.07	0.0050	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		4,454.93780	4,354.644	27.07	0.9950	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		401.34660	448.548	18.14	0.5582	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		391.74660	338.048	18.14	0.4418	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		60.74840	67.449	21.12	0.1231	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,601.14840	1,506.949	21.12	0.8769	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		428.31740	476.726	18.19	0.5563	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		418.71740	365.826	18.19	0.4437	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		236.09210	262.790	19.38	0.3524	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		827.89210	753.190	19.38	0.6476	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		47.05900	51.377	22.09	0.0878	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		2,108.85900	2,011.777	22.09	0.9122	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		455.73910	504.140	18.26	0.5548	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		446.03910	392.840	18.26	0.4452	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		55.21910	60.149	21.99	0.0979	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,085.51910	1,988.849	21.99	0.9021	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		35.68950	38.296	22.70	0.0651	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,485.98950	2,386.996	22.70	0.9349	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,793.61240	2,894.760	21.96	0.9924	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		3.91240	3.460	21.96	0.0076	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,168.90910	1,254.177	17.44	0.8838	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		79.20910	62.877	17.44	0.1162	0.00	0	150
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		402.78320	443.995	18.45	0.5065	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		530.18320	469.795	18.45	0.4935	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		616.56640	675.152	17.98	0.6575	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		311.06640	267.952	17.98	0.3425	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		480.89490	528.411	18.25	0.5537	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		471.09490	416.611	18.25	0.4463	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		506.31810	552.763	18.28	0.5528	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		496.41810	440.463	18.28	0.4472	0.00	0	12,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		117.68290	126.292	21.83	0.1565	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		2,047.58290	1,952.992	21.83	0.8435	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		39.74740	40.618	24.88	0.0544	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,559.64740	3,457.318	24.88	0.9456	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		62.51780	66.566	23.26	0.0873	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,839.51780	2,740.366	23.26	0.9127	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,880.69690	2,982.678	20.21	0.9880	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		7.69690	6.478	20.21	0.0120	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,292.50690	1,374.579	17.43	0.8578	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		119.50690	98.379	17.43	0.1422	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		79.58310	85.029	22.73	0.1091	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,536.58310	2,438.829	22.73	0.8909	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,058.45500	2,155.647	18.20	0.9462	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		41.25500	34.647	18.20	0.0538	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		335.80800	361.495	19.83	0.3544	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,138.60800	1,060.495	19.83	0.6456	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		163.21940	175.790	21.72	0.1893	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		2,044.21940	1,952.790	21.72	0.8107	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		99.29530	106.659	22.93	0.1202	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,754.39530	2,657.659	22.93	0.8798	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		286.46020	308.084	20.41	0.3031	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,391.56020	1,309.084	20.41	0.6969	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		95.30100	102.445	23.34	0.1112	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,033.90100	2,936.545	23.34	0.8888	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		86.11630	90.895	23.80	0.0990	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,254.71630	3,154.995	23.80	0.9010	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,970.89140	3,074.927	18.83	0.9849	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		9.49140	9.027	18.83	0.0151	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,416.04890	1,499.375	17.57	0.8403	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		154.64890	133.475	17.57	0.1597	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		510.86960	549.143	19.15	0.4599	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		880.56960	814.243	19.15	0.5401	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,306.62230	1,386.305	17.61	0.7995	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		212.82230	187.505	17.61	0.2005	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		109.98910	118.291	23.25	0.1213	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,056.18910	2,959.492	23.25	0.8787	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		107.05720	114.236	23.33	0.1175	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,113.25720	3,015.436	23.33	0.8825	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,458.09350	1,542.028	17.52	0.8369	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		164.29350	143.228	17.52	0.1631	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,257.32290	1,335.388	17.67	0.7827	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		237.62290	210.588	17.67	0.2173	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		146.80250	158.088	22.61	0.1561	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,647.10250	2,553.288	22.61	0.8439	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			112.40650	119.995	23.33	0.1212	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,109.70650	3,012.195	23.33	0.8788	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,470.79080	1,554.884	17.56	0.8354	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			168.09080	147.084	17.56	0.1646	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			637.23520	683.123	18.86	0.5165	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			772.73520	713.423	18.86	0.4835	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			84.88560	88.558	25.34	0.0871	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,980.38560	3,878.858	25.34	0.9129	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,661.10520	1,750.944	17.54	0.8670	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			130.70520	115.244	17.54	0.1330	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,652.86700	1,742.527	17.54	0.8655	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			132.46700	116.827	17.54	0.1345	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,644.73220	1,734.126	17.54	0.8640	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			134.33220	118.426	17.54	0.1360	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			862.29200	921.239	18.26	0.6235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			530.09200	483.539	18.26	0.3765	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			640.55890	686.352	18.93	0.5101	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			808.35890	748.652	18.93	0.4899	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,659.38210	1,748.631	17.50	0.8631	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			137.18210	120.931	17.50	0.1369	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,358.47220	1,439.096	17.63	0.7965	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			226.27220	201.396	17.63	0.2035	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			266.37210	286.895	21.44	0.2522	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,944.17210	1,859.195	21.44	0.7478	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			812.89520	869.344	18.39	0.6004	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			580.69520	531.644	18.39	0.3996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			765.92290	819.909	18.52	0.5774	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			633.72290	582.209	18.52	0.4226	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			217.07510	233.848	21.92	0.2117	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,244.87510	2,156.148	21.92	0.7883	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			306.13290	328.480	21.04	0.2833	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,743.93290	1,660.780	21.04	0.7167	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			291.06120	312.405	21.20	0.2713	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,818.86120	1,734.705	21.20	0.7287	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			135.07990	145.402	23.09	0.1391	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,002.87990	2,907.702	23.09	0.8609	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			243.90500	262.732	21.65	0.2340	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,071.70500	1,985.032	21.65	0.7660	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			238.26380	256.662	21.70	0.2294	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,106.06380	2,018.962	21.70	0.7706	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			64.82850	71.458	26.90	0.0680	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,782.62850	4,683.758	26.90	0.9320	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			200.21360	215.682	22.12	0.1973	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,368.01360	2,277.982	22.12	0.8027	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			150.85340	162.435	22.81	0.1536	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,818.65340	2,724.735	22.81	0.8464	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,716.87930	1,807.576	17.49	0.8733	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			124.67930	109.876	17.49	0.1267	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,675.71910	1,765.390	17.50	0.8661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			133.51910	117.690	17.50	0.1339	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,667.54140	1,757.002	17.50	0.8646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			135.34140	119.302	17.50	0.1354	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,543.99690	1,629.168	17.56	0.8301	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			185.29690	164.568	17.56	0.1699	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			122.21310	128.436	24.08	0.1186	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,513.51310	3,413.836	24.08	0.8814	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			115.66480	121.380	24.45	0.1119	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,666.96480	3,566.780	24.45	0.8881	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,070.11300	3,175.806	17.68	0.9827	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.41300	11.206	17.68	0.0173	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			138.40310	146.757	25.09	0.1199	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,047.20310	3,948.457	25.09	0.8801	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,153.90560	3,260.754	16.86	0.9817	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			12.70560	12.454	16.86	0.0183	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,649.61520	1,735.524	17.53	0.8250	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			208.41520	187.224	17.53	0.1750	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			141.62850	150.224	24.92	0.1229	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,970.42850	3,871.924	24.92	0.8771	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			164.72010	172.164	25.72	0.1253	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,525.32010	4,425.664	25.72	0.8747	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,256.12310	3,360.477	16.16	0.9806	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			16.72310	13.977	16.16	0.0194	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,773.66700	1,855.737	17.45	0.8219	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			234.26700	209.237	17.45	0.1781	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,521.42940	2,616.656	16.20	0.9315	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			74.32940	62.556	16.20	0.0685	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,512.68120	2,607.774	16.21	0.9305	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			75.58120	63.674	16.21	0.0695	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,503.94820	2,598.908	16.23	0.9295	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			76.84820	64.808	16.23	0.0705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,966.48560	2,051.203	17.45	0.8403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			214.58560	192.203	17.45	0.1597	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,212.03120	1,276.913	18.35	0.6540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			610.13120	567.913	18.35	0.3460	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,003.41870	2,089.341	17.37	0.8476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			181.68740	162.384	17.25	0.1410	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,276.50750	6,177.188	25.97	0.9333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			31.91710	35.553	25.97	0.0308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,940.01710	7,836.553	25.97	0.9692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,316.83130	3,423.891	15.80	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.93130	14.891	15.80	0.0200	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,063.58740	2,151.384	17.25	0.8590	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,894.25360	5,796.365	25.97	0.9208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			91.39430	100.228	25.97	0.0759	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,989.49430	5,891.228	25.97	0.9241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,010.86680	2,097.027	17.36	0.8490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			198.96680	178.027	17.36	0.1510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			78.40750	86.188	25.97	0.0667	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,328.02480	5,232.708	25.97	0.8983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			126.10800	137.609	25.97	0.0993	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,384.20800	5,288.609	25.97	0.9007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			3.58520	4.115	25.97	0.0044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,841.68520	11,735.115	25.97	0.9956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			96.15360	105.365	25.97	0.0792	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,002.50370	4,908.948	25.97	0.8827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			144.85340	157.719	25.97	0.1113	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,122.95340	5,028.719	25.97	0.8887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			80.85740	88.839	25.97	0.0684	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,218.95740	6,119.839	25.97	0.9316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			129.92480	141.708	25.97	0.1017	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,772.51700	4,680.348	25.97	0.8705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			170.23340	184.878	25.97	0.1270	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,818.33340	4,725.878	25.97	0.8730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			101.14390	110.748	25.97	0.0826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,799.24390	5,701.748	25.97	0.9174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			154.40370	167.948	25.97	0.1173	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,124.19320	4,026.811	25.08	0.8408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			218.53270	227.767	25.38	0.1534	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,266.63270	4,168.767	25.38	0.8466	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			139.25040	151.713	25.97	0.1077	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,197.35040	5,102.713	25.97	0.8923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			174.41700	189.348	25.97	0.1295	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,606.83160	3,511.537	23.98	0.8162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			231.97480	242.068	24.86	0.1637	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,020.07480	3,923.068	24.86	0.8363	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			165.33460	179.642	25.97	0.1240	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,873.43460	4,780.642	25.97	0.8760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			226.09320	235.811	25.08	0.1592	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,190.59520	3,097.468	23.08	0.7913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			287.55950	301.215	23.20	0.2051	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,245.65950	3,152.215	23.20	0.7949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			213.76820	222.699	25.58	0.1497	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,361.86820	4,263.699	25.58	0.8503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			258.73160	270.537	23.98	0.1838	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,286.90510	2,205.859	21.65	0.7040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			345.83890	366.791	22.39	0.2454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,753.93890	2,667.791	22.39	0.7546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			227.14210	236.925	25.04	0.1600	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,105.24210	4,007.925	25.04	0.8400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			292.49520	306.468	23.08	0.2087	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,122.84870	2,043.950	21.38	0.6830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			451.77860	479.208	21.47	0.3095	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,179.87860	2,100.208	21.47	0.6905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			261.44760	273.426	23.90	0.1858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,569.54760	3,474.426	23.90	0.8142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			428.80510	454.859	21.65	0.2960	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,891.40130	1,815.927	20.99	0.6500	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			510.51660	541.406	21.07	0.3429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,938.61660	1,862.406	21.07	0.6571	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			323.03850	342.561	22.63	0.2310	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,911.13850	2,823.561	22.63	0.7690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			464.74870	492.950	21.38	0.3170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,533.08170	1,463.323	20.31	0.5899	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			584.68800	619.243	20.60	0.3835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,682.78800	1,610.243	20.60	0.6165	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			437.47110	464.049	21.58	0.3011	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,245.57110	2,165.049	21.58	0.6989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			523.30130	554.927	20.99	0.3500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,182.17810	1,120.949	19.60	0.5162	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			760.71310	805.391	19.69	0.4729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,228.81310	1,166.391	19.69	0.5271	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			478.15610	507.150	21.29	0.3247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,066.25610	1,988.150	21.29	0.6753	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			634.98170	672.323	20.31	0.4101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			991.02840	935.142	19.20	0.4676	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			889.06290	940.094	19.22	0.5308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			997.16290	941.094	19.22	0.4692	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			538.67380	570.913	20.89	0.3585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,836.77380	1,761.913	20.89	0.6415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			784.07810	829.949	19.60	0.4838	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			821.88060	771.852	18.85	0.4182	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			983.09290	1,038.871	18.94	0.5697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			861.19290	809.871	18.94	0.4303	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			690.25010	730.574	20.01	0.4384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,388.35010	1,321.574	20.01	0.5616	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			892.92840	944.142	19.20	0.5324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			673.76640	629.025	18.51	0.3690	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,111.29460	1,172.316	18.59	0.6186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			709.39460	663.316	18.59	0.3814	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			818.76010	866.367	19.47	0.4997	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,116.86010	1,057.367	19.47	0.5003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,013.78060	1,070.852	18.85	0.5818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			250.70260	229.141	17.63	0.1818	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,706.90990	1,789.281	17.73	0.7885	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		305.00990	280.282	17.73	0.2115	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		974.48610	1,029.904	18.96	0.5663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		872.58610	820.904	18.96	0.4337	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,145.66640	1,208.025	18.51	0.6310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		201.51870	180.342	17.37	0.1524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,995.99150	2,081.672	17.39	0.8462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		204.09150	182.672	17.39	0.1538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,063.82620	1,122.954	18.72	0.6010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		761.92620	713.954	18.72	0.3990	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,852.60260	1,938.141	17.63	0.8182	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		987.74540	1,035.749	19.73	0.5043	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,332.24540	1,272.049	19.73	0.4957	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		974.07260	1,021.500	19.78	0.4990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,358.57260	1,297.800	19.78	0.5010	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		640.94780	673.106	21.41	0.3556	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,285.44780	2,209.406	21.41	0.6444	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		414.27880	434.276	23.15	0.2425	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,488.77880	3,400.576	23.15	0.7575	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,112.79470	1,165.279	19.29	0.5508	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,117.29470	1,061.579	19.29	0.4492	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		365.11090	379.829	24.07	0.2124	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,009.61090	3,916.129	24.07	0.7876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		338.07050	351.361	24.72	0.1959	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,362.57050	4,267.661	24.72	0.8041	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		694.60040	728.722	21.08	0.3804	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,089.10040	2,015.022	21.08	0.6196	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,116.71870	1,169.297	19.28	0.5522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,111.21870	1,055.597	19.28	0.4478	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		172.20400	185.751	25.95	0.1122	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,236.70400	6,142.051	25.95	0.8878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		413.31030	433.033	23.16	0.2419	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,497.81030	3,409.333	23.16	0.7581	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,164.31050	1,218.669	19.12	0.5693	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,038.81050	984.969	19.12	0.4307	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,120.59990	1,173.325	19.27	0.5536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,105.09990	1,049.625	19.27	0.4464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,367.38280	1,419.571	19.62	0.5676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,262.18280	1,205.771	19.62	0.4324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,363.50870	1,415.574	19.64	0.5664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,268.30870	1,211.774	19.64	0.4336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,371.27630	1,423.587	19.61	0.5688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,256.07630	1,199.787	19.61	0.4312	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1,044.71290	1,078.639	21.67	0.4180	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,581.41290	2,510.839	21.67	0.5820	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1,049.54470	1,083.632	21.65	0.4196	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,566.24470	2,495.832	21.65	0.5804	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,047.12890	1,081.128	21.66	0.4188	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,573.82890	2,503.328	21.66	0.5812	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,014,522.00</b>	<b>5,000</b>	<b>1,764,918</b>
<b>Total \$ / R</b>												<b>821,102,317.60</b>	<b>60,925</b>	<b>2,633,762</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.64760		14.54670			0.0000	366,190.00	25	965
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.93770		14.83220			0.0000	0.00	0	168
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.20900		15.10190			0.0000	121,672.00	8	32
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.46370		15.35550			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>487,862.00</b>	<b>33</b>	<b>1,168</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			115,537.42130	124,326.743	17.29	0.9178	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,867.42130	3,566.743	17.29	0.0822	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			114,657.28000	123,423.063	17.29	0.9159	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,987.28000	3,663.063	17.29	0.0841	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			113,779.57140	122,521.373	17.29	0.9141	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			5,109.57140	3,761.373	17.29	0.0859	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			63,678.18200	68,233.781	18.95	0.5080	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			81,458.18200	75,463.781	18.95	0.4920	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			64,436.11820	69,038.508	18.92	0.5123	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			80,216.11820	74,268.508	18.92	0.4877	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			64,055.88670	68,635.225	18.93	0.5101	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			80,835.88670	74,865.225	18.93	0.4899	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			97,805.19110	103,296.375	18.92	0.5680	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			86,615.19110	81,396.375	18.92	0.4320	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			97,382.51020	102,855.086	18.93	0.5663	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			87,192.51020	81,955.086	18.93	0.4337	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			96,961.62560	102,416.117	18.95	0.5646	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			87,771.62560	82,516.117	18.95	0.4354	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			228,544.77540	220,940.621	21.41	0.6444	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			63,886.90580	67,093.218	21.43	0.3546	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			229,336.90580	221,723.218	21.43	0.6454	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			64,302.93620	67,522.924	21.40	0.3565	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			227,752.93620	220,152.924	21.40	0.6435	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			64,094.77540	67,310.621	21.41	0.3556	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>487,862.00</b>	<b>33</b>	<b>1,168</b>
£ / R	On	28/04/2016	Foreign Exchange Future			21.04430		20.77670			0.0000	0.00	0	157
£ / R	On	31/05/2016	Foreign Exchange Future			21.04110		20.78100			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			21.23210		20.96890			0.0000	132,318,447.20	6,232	57,591
£ / R	On	08/09/2016	Foreign Exchange Future			21.61340		21.34210			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.66250		21.39040			0.0000	17,330,000.00	800	17,475
£ / R	On	19/12/2016	Foreign Exchange Future			22.07260		21.79610			0.0000	0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Future			22.46240		22.18230			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			22.66710		22.38400			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			22.88010		22.59740			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>149,648,447.20</b>	<b>7,032</b>	<b>75,424</b>
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			1.07210	2.501	23.58	0.0157	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			1,264.37210	998.201	23.58	0.9843	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			128.19490	177.485	14.45	0.3000	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			917.19490	706.385	14.45	0.7000	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			703.07860	887.095	13.60	0.7700	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			224.17860	144.995	13.60	0.2300	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			696.67020	879.752	13.61	0.7669	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			227.77020	147.652	13.61	0.2331	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			690.29880	872.443	13.62	0.7638	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			231.39880	150.343	13.62	0.2362	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			11.14300	12.589	18.32	0.0240	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,342.24300	3,080.489	18.32	0.9760	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			6.05580	5.604	25.02	0.0089	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,537.15580	5,273.504	25.02	0.9911	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			509.52560	573.874	16.15	0.3997	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,437.42560	1,230.474	16.15	0.6003	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			61.97710	49.839	17.56	0.0531	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,569.87710	4,286.439	17.56	0.9469	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			913.24070	1,038.145	15.64	0.5987	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			771.14070	624.745	15.64	0.4013	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			515.29970	580.486	16.14	0.4031	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,423.19970	1,217.086	16.14	0.5969	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			512.40780	577.172	16.15	0.4014	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,430.30780	1,223.772	16.15	0.5986	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			386.02980	427.826	16.77	0.3066	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,985.62980	1,755.326	16.77	0.6934	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			383.99060	425.501	16.78	0.3052	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,993.59060	1,763.001	16.78	0.6948	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			381.95720	423.193	16.79	0.3039	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,001.55720	1,770.693	16.79	0.6961	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,365.19620	1,532.465	15.60	0.7263	0.00	0	850
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			484.79620	379.965	15.60	0.2737	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,164.41530	2,920.754	18.97	0.7238	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			217.85780	224.503	20.51	0.1312	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,361.75780	5,091.903	20.51	0.8688	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,786.37060	1,583.497	17.79	0.5418	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			939.15500	1,012.480	17.79	0.4570	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,793.05500	1,589.880	17.79	0.5430	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			827.75590	889.881	17.99	0.4154	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,041.65590	1,827.281	17.99	0.5846	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			500.51530	533.354	18.97	0.2762	0.00	0	4,885

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			153.25570	121.819	17.06	0.0829	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,443.74330	1,563.772	17.20	0.6137	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,057.64330	901.172	17.20	0.3863	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			945.79700	1,019.725	17.78	0.4594	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,779.69700	1,577.125	17.78	0.5406	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			942.47060	1,016.097	17.79	0.4582	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,721.91910	4,995.728	18.48	0.9619	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			55.81910	53.128	18.48	0.0381	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,539.35570	3,784.419	17.06	0.9171	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,036.85470	1,091.427	19.12	0.4136	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,594.55470	2,369.027	19.12	0.5864	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,034.11260	1,088.487	19.12	0.4127	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,601.81260	2,376.087	19.12	0.5873	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,031.37800	1,085.546	19.13	0.4119	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,609.07800	2,383.146	19.13	0.5881	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,171.75370	1,226.113	19.46	0.4238	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,767.75370	2,539.013	19.46	0.5762	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			1,422.60000	1,139.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,432.60000	1,149.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			1,442.60000	1,159.900		1.0000	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>46,282</b>
<b>Total £ / R</b>												<b>149,648,447.20</b>	<b>7,032</b>	<b>121,706</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13224		0.13066			0.0000	0.00	0	4,800
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13532		0.13368			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13831		0.13665			0.0000	40,111.06	290	5,972
<b>Total ¥ / R Future</b>												<b>40,111.06</b>	<b>290</b>	<b>11,920</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			30.72730	18.443	16.69	0.0528	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			363.24100	444.930	16.74	0.6212	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			297.14100	221.330	16.74	0.3788	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,067.79010	2,224.492	18.66	0.9968	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.69010	0.892	18.66	0.0032	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,096.82730	1,242.043	16.69	0.9472	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,385.59680	2,545.803	17.02	0.9757	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			17.49680	13.903	17.02	0.0243	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,470.12890	1,614.906	16.49	0.8851	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			102.02890	83.006	16.49	0.1149	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			769.62760	871.732	16.88	0.6657	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			401.52760	339.832	16.88	0.3343	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00050	0.001	27.71	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,334.70050	27,168.601	27.71	1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.000	27.71	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,334.70030	28,168.600	27.71	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	27.71	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,334.70020	29,168.600	27.71	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>40,111.06</b>	<b>290</b>	<b>11,920</b>
€ / R	On	26/04/2016	Foreign Exchange Future			16.35510		16.21080			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.35510		16.21440			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.35190		16.21720			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.44590		16.31250			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.45700		16.32190			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.47260		16.33670			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.52170		16.38500			0.0000	90,770,219.80	5,494	76,035
€ / R	On	19/09/2016	Foreign Exchange Future			16.90380		16.76090			0.0000	12,677,850.00	750	8,347
€ / R	On	19/12/2016	Foreign Exchange Future			17.27120		17.12580			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.62540		17.47730			0.0000	0.00	0	2,500
<b>Total € / R Future</b>												<b>103,448,069.80</b>	<b>6,244</b>	<b>98,350</b>
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			0.15430	0.000	51.04	0.0000	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			2,359.35430	2,214.900	51.04	1.0000	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			7.37820	6.594	29.91	0.0376	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			962.97820	821.494	29.91	0.9624	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			0.18400	0.270	40.35	0.0014	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			2,352.98400	2,218.370	40.35	0.9986	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			9.89400	9.511	22.23	0.0246	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,377.39400	2,243.611	22.23	0.9754	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			12.13310	11.672	22.14	0.0287	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,370.23310	2,234.672	22.14	0.9713	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			0.78320	144.629	19.28	0.2503	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			854.08320	862.029	19.28	0.7497	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			857.20280	959.301	18.22	0.7874	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			172.20280	137.601	18.22	0.2126	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			683.24590	772.738	18.35	0.7082	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			96.65770	111.182	20.55	0.1724	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,501.65770	1,379.482	20.55	0.8276	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,201.79490	1,319.945	18.01	0.8920	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			76.79490	58.245	18.01	0.1080	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,210.24920	1,328.693	18.00	0.8939	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			10.06150	10.189	23.84	0.0198	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,475.06150	3,338.489	23.84	0.9802	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			351.07870	403.458	18.81	0.4759	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			596.07870	511.758	18.81	0.5241	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,197.05340	2,331.691	20.71	0.9790	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			851.49690	751.140	19.36	0.6432	0.00	0	564

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			258.24590	211.038	18.35	0.2918	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			236.49690	272.840	19.36	0.3568	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			12.05340	9.991	20.71	0.0210	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,218.72630	1,337.461	18.00	0.8957	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			73.72630	55.761	18.00	0.1043	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			75.24920	56.993	18.00	0.1061	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,967.86280	2,092.400	18.71	0.8618	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			166.96280	148.600	18.71	0.1382	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			731.28690	787.425	19.46	0.5063	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			970.38690	883.625	19.46	0.4937	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,984.36440	2,109.235	18.71	0.8642	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			163.46440	145.435	18.71	0.1358	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,976.10780	2,100.812	18.71	0.8630	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			165.20780	147.012	18.71	0.1370	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,179.54960	1,247.767	19.13	0.5862	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			953.74960	876.567	19.13	0.4138	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,139.71290	1,205.343	19.21	0.5728	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,003.91290	924.143	19.21	0.4272	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			246.65840	247.254	25.53	0.1472	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,015.23120	934.890	19.22	0.4302	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			300.09180	305.121	23.36	0.1863	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,020.85840	4,876.054	25.53	0.8528	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,424.65000	1,507.592	18.70	0.6621	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			698.85000	636.392	18.70	0.3379	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,974.29180	3,833.921	23.36	0.8137	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,135.36160	1,200.709	19.21	0.5713	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,009.56160	929.509	19.21	0.4287	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,131.03120	1,196.090	19.22	0.5698	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			889.61020	928.823	20.57	0.4180	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,102.31020	1,993.423	20.57	0.5820	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			886.98500	926.068	20.58	0.4170	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,109.68500	2,000.668	20.58	0.5830	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			884.37510	923.316	20.59	0.4160	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,117.07510	2,007.916	20.59	0.5840	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,922</b>
<b>Total € / R</b>												<b>103,448,069.80</b>	<b>6,244</b>	<b>140,272</b>
AUS / R	On	13/06/2016	Foreign Exchange Future			11.29160		11.21840			0.0000	18,473,057.60	1,636	7,864
AUS / R	On	19/09/2016	Foreign Exchange Future			11.46690		11.39070			0.0000	0.00	0	1,430
AUS / R	On	19/12/2016	Foreign Exchange Future			11.63290		11.55580			0.0000	0.00	0	380
AUS / R	On	13/03/2017	Foreign Exchange Future			11.79080		11.71290			0.0000	1,980,854.40	168	4,354
<b>Total AUS / R Future</b>												<b>20,453,912.00</b>	<b>1,804</b>	<b>14,028</b>
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			7.34460	6.117	15.81	0.0243	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,125.91010	1,197.854	15.75	0.9751	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			7.51010	6.254	15.75	0.0249	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,145.58350	1,217.584	15.87	0.9762	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			7.18350	5.984	15.87	0.0238	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,135.74460	1,207.717	15.81	0.9757	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			75.81900	67.399	15.98	0.1140	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,257.78630	1,325.423	15.96	0.8843	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			77.08630	68.523	15.96	0.1157	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,275.26790	1,343.192	15.99	0.8876	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			74.56790	66.292	15.99	0.1124	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,266.51900	1,334.299	15.98	0.8860	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,103.85770	1,165.028	15.49	0.7743	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			218.05770	202.128	15.49	0.2257	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,096.44800	1,157.480	15.49	0.7722	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			220.64800	204.580	15.49	0.2278	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,111.29320	1,172.598	15.50	0.7765	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			215.49320	199.698	15.50	0.2235	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			582.75360	616.793	15.70	0.4909	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			829.85360	785.993	15.70	0.5091	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			590.07000	624.452	15.68	0.4953	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			817.17000	773.652	15.68	0.5047	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			586.39870	620.611	15.69	0.4931	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			823.49870	779.811	15.69	0.5069	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>20,453,912.00</b>	<b>1,804</b>	<b>14,028</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.56630		11.49880			0.0000	1,156,630.00	100	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.79570		11.72480			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>1,156,630.00</b>	<b>100</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			678.88480	736.465	15.04	0.8759	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			50.08480	40.165	15.04	0.1241	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			670.47990	727.789	15.03	0.8725	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			51.67990	41.489	15.03	0.1275	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			662.11590	719.149	15.02	0.8691	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			53.31590	42.849	15.02	0.1309	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			243.89820	270.509	16.69	0.3433	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			899.09820	854.809	16.69	0.6567	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			241.59490	267.937	16.70	0.3406	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			906.79490	862.236	16.70	0.6594	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			239.31380	265.394	16.72	0.3381	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			914.51380	869.694	16.72	0.6619	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>1,156,630.00</b>	<b>100</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2016	Foreign Exchange Future			15.06500		14.91360			0.0000	64,478,200.00	4,280	3,909
CHF / R	On	19/09/2016	Foreign Exchange Future			15.43450		15.27770			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>64,478,200.00</b>	<b>4,280</b>	<b>3,909</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			720.61610	799.370	17.07	0.7776	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			197.01610	124.370	17.07	0.2224	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			713.85270	791.905	17.08	0.7742	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			200.25270	126.905	17.08	0.2258	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			707.12570	784.478	17.08	0.7708	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			203.52570	129.478	17.08	0.2292	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			391.12640	380.089	20.66	0.3122	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,713.42640	1,545.589	20.66	0.6878	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			389.13200	377.983	20.68	0.3107	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,721.43200	1,553.483	20.68	0.6893	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			387.15240	375.889	20.69	0.3093	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,729.45240	1,561.390	20.69	0.6907	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>64,478,200.00</b>	<b>4,280</b>	<b>3,909</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.24590		2.23220			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.27670		2.26360			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			613.06460	673.551	18.06	0.5559	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			591.06460	514.551	18.06	0.4441	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			717.99330	787.029	18.13	0.6087	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			495.99330	428.029	18.13	0.3913	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			664.20590	728.964	18.09	0.5824	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			542.20590	469.964	18.09	0.4176	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,338.77590	2,238.471	19.64	0.7006	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			453.87980	483.369	19.71	0.2889	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,417.87980	2,316.369	19.71	0.7111	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			433.85720	462.180	19.77	0.2787	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,497.85720	2,395.180	19.77	0.7213	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			474.77590	505.471	19.64	0.2994	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>230</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.22110		2.20060			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.27310		2.25170			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,252.92670	1,393.267	19.14	0.7980	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			246.92670	182.267	19.14	0.2020	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,399.33680	1,551.338	19.08	0.8350	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			193.33680	140.338	19.08	0.1650	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,325.00290	1,471.295	19.11	0.8170	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			219.00290	160.295	19.11	0.1830	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			683.31730	740.029	20.99	0.3783	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,066.31730	1,909.029	20.99	0.6217	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			656.90210	711.430	21.06	0.3670	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,139.90210	1,980.430	21.06	0.6330	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			631.45160	683.871	21.12	0.3560	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,214.45160	2,052.871	21.12	0.6440	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			1.88910		1.87620			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.92680		1.91340			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.96120		1.94740			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.99300		1.97920			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			45.92630	49.608	21.45	0.0766	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,483.92630	2,358.608	21.45	0.9234	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			41.08910	44.378	21.56	0.0694	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,579.08910	2,453.378	21.56	0.9306	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			36.74840	39.688	21.67	0.0628	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,674.74840	2,548.688	21.67	0.9372	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			338.93350	364.445	20.77	0.2550	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,404.93350	2,296.445	20.77	0.7450	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			323.66650	348.061	20.89	0.2451	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,489.66650	2,380.060	20.89	0.7549	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			309.14600	332.479	21.01	0.2356	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,575.14600	2,464.479	21.01	0.7644	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			646.32190	686.215	20.30	0.3472	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,372.32190	2,274.215	20.30	0.6528	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			625.49860	664.019	20.41	0.3377	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,451.49860	2,352.019	20.41	0.6623	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			605.44810	642.642	20.52	0.3286	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,531.44810	2,430.642	20.52	0.6714	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			887.04430	932.523	20.17	0.3893	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,495.04430	2,402.523	20.17	0.6107	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			863.53920	907.782	20.26	0.3808	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,571.53920	2,477.782	20.26	0.6192	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			840.76620	883.810	20.35	0.3725	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,648.76620	2,553.810	20.35	0.6275	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R 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			0.14350		0.14230			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14320		0.14260			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14370		0.14280			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			0.06990		0.06930			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06280		0.06230			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05870		0.05830			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.02900		9.96060			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.18190		10.11040			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.32950		10.25800			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			965.20840	1,030.824	17.46	0.9561	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			14.60840	11.824	17.46	0.0439	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			984.05470	1,050.266	17.59	0.9581	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			13.45470	11.266	17.59	0.0419	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			974.62160	1,040.542	17.53	0.9571	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			14.02160	11.542	17.53	0.0429	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			827.43610	885.322	17.38	0.7648	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			177.03610	163.422	17.38	0.2352	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			820.16350	877.880	17.37	0.7620	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			179.76350	165.980	17.37	0.2380	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			812.92200	870.470	17.36	0.7591	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			182.52200	168.570	17.36	0.2409	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			360.56410	388.070	18.00	0.3953	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			952.56410	908.570	18.00	0.6047	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			357.86730	385.205	18.02	0.3930	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			959.86730	915.705	18.02	0.6070	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			355.19440	382.365	18.04	0.3908	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			967.19440	922.865	18.04	0.6092	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/06/2016	Foreign Exchange Future			1.35840		1.35340			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.37300		1.36770			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38680		1.38130			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39640		1.39090			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			334.00000	384.000		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			234.00000	284.000		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			134.00000	184.000		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			523.00000	470.000		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			323.00000	270.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			423.00000	370.000		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			287.00000	232.000		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			387.00000	332.000		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			187.00000	132.000		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			291.00000	236.000		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			391.00000	336.000		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			491.00000	436.000		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			1.12790		1.12640			0.0000	0.00	0	10,571
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13160		1.13000			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13560		1.13400			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>10,571</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>10,571</b>
RAIN	On	13/06/2016	Foreign Exchange Future			25,812.93000		25,601.72000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,326.32000		26,109.66000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Future			10.82730		10.74080			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.02410		10.93540			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			613.61090	683.002	15.74	0.8600	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			62.81090	45.702	15.74	0.1400	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			605.62710	674.527	15.74	0.8563	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			64.82710	47.227	15.74	0.1437	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			597.66840	666.092	15.74	0.8524	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			66.86840	48.792	15.74	0.1476	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			231.88610	256.559	17.42	0.3369	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			916.48610	852.459	17.42	0.6631	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			229.61880	254.081	17.44	0.3343	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			924.21880	859.981	17.44	0.6657	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			227.37120	251.627	17.46	0.3317	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			931.97120	867.527	17.46	0.6683	0.00	0	0
<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			5.08180		5.05960			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.06200		5.03740			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			321.11370	338.712	15.40	0.8825	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			21.51370	16.912	15.40	0.1175	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			312.61300	330.013	15.39	0.8751	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			23.01300	18.213	15.39	0.1249	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			304.19500	321.393	15.39	0.8674	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			24.59500	19.593	15.39	0.1326	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			111.90370	119.710	15.59	0.3675	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			334.50370	317.710	15.59	0.6325	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			109.01100	116.625	15.60	0.3605	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			341.61100	324.625	15.60	0.6395	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			114.86240	122.860	15.57	0.3746	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			327.46240	310.860	15.57	0.6254	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			1.50580		1.49290			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.43230		1.42080			0.0000	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 159 801 027.66	75,708	1,096,795
Total Options									1 014 522.00	5,000	1,853,122
Grand Total:									1,160,815,549.66	80,708	2,949,917