



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: 06/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/05/2016 Foreign Exchange Future			14.85200		14.97340			0.0000	0.00	0	0
\$ / R On 09/05/2016 Foreign Exchange Future			14.94010		14.97340			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.94010		14.96740			0.0000	0.00	0	0
\$ / R On 11/05/2016 Foreign Exchange Future			14.94010		14.97050			0.0000	0.00	0	0
\$ / R On 13/05/2016 Foreign Exchange Future			14.94600		14.97670			0.0000	0.00	0	560
\$ / R On 16/05/2016 Foreign Exchange Future			14.95500		14.98590			0.0000	0.00	0	1,780
\$ / R On 17/05/2016 Foreign Exchange Future			14.95790		14.98900			0.0000	0.00	0	0
\$ / R On 18/05/2016 Foreign Exchange Future			14.96100		14.99200			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.96410		14.99510			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.96710		14.99810			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.97640		15.00730			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			14.97940		15.01040			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.98250		15.01350			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			14.98860		15.01960			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			14.99790		15.02880			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.00090		15.03180			0.0000	7,500,450.00	500	2,168
\$ / R On 01/06/2016 Foreign Exchange Future			15.00400		15.03490			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.01940		15.05020			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.02240		15.05330			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.02550		15.05630			0.0000	0.00	0	0
\$ / R On 09/06/2016 Foreign Exchange Future			15.02860		15.05940			0.0000	0.00	0	264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Future			15.04090		15.07170			0.0000	927,121,076.00	61,640	582,943
\$ / R	On	14/06/2016	Foreign Exchange Future			15.04400		15.07470			0.0000	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Future			15.04710		15.07780			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			15.06560		15.09620			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.07490		15.10540			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.08730		15.11770			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.09030		15.12080			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.09340		15.12380			0.0000	1,056,538.00	70	153
\$ / R	On	05/07/2016	Foreign Exchange Future			15.10890		15.13920			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.13040		15.16080			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.13930		15.17030			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.17190		15.20530			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.17480		15.20840			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.17780		15.21160			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.20150		15.23710			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.21930		15.25590			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.23180		15.26830			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.23810		15.27440			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.26630		15.30210			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.27570		15.31140			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.30080		15.33600			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.30710		15.34220			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.31020		15.34530			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.32280		15.35760			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.32900		15.36380			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.34160		15.37610			0.0000	175,231,755.20	11,422	184,973
\$ / R	On	28/09/2016	Foreign Exchange Future			15.36980		15.40380			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.45760		15.49000			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.49520		15.52700			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.56090		15.59300			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.61090		15.64330			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.62650		15.65910			0.0000	18,751,800.00	1,200	61,371
\$ / R	On	13/03/2017	Foreign Exchange Future			15.89270		15.92620			0.0000	5,324,054.50	335	4,782
\$ / R	On	19/06/2017	Foreign Exchange Future			16.17430		16.20600			0.0000	0.00	0	2,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.38680		16.41790			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,134,985,673.70</b>	<b>75,167</b>	<b>856,079</b>
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			38.01760	0.000	14.21	0.0000	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			154.61760	238.000	14.21	1.0000	0.00	0	0
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Call			446.07470	398.897	20.11	0.9279	0.00	0	2,500
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Put			22.67470	8.797	20.11	0.0721	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			18.75790	10.779	23.67	0.0670	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			561.35790	580.679	23.67	0.9330	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			697.48620	665.584	24.19	0.9639	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			10.08620	5.484	24.19	0.0361	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call			547.55740	511.762	22.59	0.9267	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	10/05/2016	Foreign Exchange Option	14.44	Put			20.15740	11.662	22.59	0.0733	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	14.48	Call			511.23540	474.178	22.19	0.9128	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.48	Put			23.83540	14.078	22.19	0.0872	0.00	0	2,000
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Call			367.14940	325.616	20.89	0.7842	0.00	0	2,500
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Put			56.64940	45.516	20.89	0.2158	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			9.81650	4.168	23.96	0.0228	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,013.11650	1,038.168	23.96	0.9772	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			15.81540	9.013	22.85	0.0400	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,019.91540	1,044.013	22.85	0.9600	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			574.34940	534.495	18.69	0.8553	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			45.34940	36.595	18.69	0.1447	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			2.06860	1.323	28.21	0.0057	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,963.06860	1,993.423	28.21	0.9943	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			737.48860	699.717	18.57	0.9193	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			25.48860	18.717	18.57	0.0807	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			337.45620	299.721	19.46	0.6271	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			145.45620	138.721	19.46	0.3729	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			52.28600	37.029	21.66	0.1243	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			757.18600	772.929	21.66	0.8757	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			95.00610	74.915	21.26	0.2152	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			576.90610	587.815	21.26	0.7848	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			140.90720	119.249	20.57	0.2920	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			493.60720	502.849	20.57	0.7080	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			609.96550	575.941	19.25	0.7924	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			79.56550	76.541	19.25	0.2076	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			207.95910	184.635	20.39	0.3872	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			394.45910	402.135	20.39	0.6128	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			43.41170	33.219	22.44	0.0907	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,153.81170	1,174.619	22.44	0.9093	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			818.59170	785.896	19.31	0.8674	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			48.99170	47.296	19.31	0.1326	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			14.70070	10.383	23.90	0.0316	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,695.10070	1,721.783	23.90	0.9684	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,219.70080	3,188.627	27.26	0.9999	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.10080	0.027	27.26	0.0001	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,526.09820	1,495.250	21.98	0.9778	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			6.49820	6.650	21.98	0.0222	0.00	0	150
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			798.93690	767.045	18.88	0.8469	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			60.13690	59.145	18.88	0.1531	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			640.96560	610.865	19.18	0.7586	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			109.16560	109.965	19.18	0.2414	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			429.64500	402.863	19.52	0.6037	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			217.84500	221.963	19.52	0.3963	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			626.51960	597.186	19.28	0.7421	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			121.61960	123.186	19.28	0.2579	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			523.87060	495.981	19.44	0.6724	0.00	0	18,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			168.97060	171.981	19.44	0.3276	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			207.37990	191.894	20.77	0.3312	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			607.17990	622.494	20.77	0.6688	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,851.08720	2,819.949	24.70	0.9983	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.88720	0.549	24.70	0.0017	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			671.13760	644.041	19.18	0.7348	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			137.83760	141.641	19.18	0.2652	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			623.28820	597.011	19.31	0.6998	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			166.98820	171.511	19.31	0.3002	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			0.00000	503.370	19.51	0.6349	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			0.00000	227.870	19.51	0.3651	227,870.00	1,000	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			142.76550	130.943	21.66	0.2358	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			866.46550	885.443	21.66	0.7642	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,776.41380	1,745.110	19.76	0.9807	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			7.01380	6.510	19.76	0.0193	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,766.53100	1,735.234	19.71	0.9804	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			7.13100	6.634	19.71	0.0196	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,756.65040	1,725.361	19.66	0.9800	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			7.25040	6.761	19.66	0.0200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			9.00980	8.627	19.64	0.0236	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			951.41250	922.101	18.78	0.8363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			79.71250	81.201	18.78	0.1637	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,771.00910	1,739.834	19.55	0.9755	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			9.30910	8.934	19.55	0.0245	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,584.44780	1,553.404	18.69	0.9658	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			12.74780	12.504	18.69	0.0342	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			758.16970	730.891	19.03	0.7528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			136.46970	139.991	19.03	0.2472	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,121.26140	1,091.044	18.69	0.8887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			49.56140	50.144	18.69	0.1113	0.00	0	79,677
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,034.95850	1,005.141	18.74	0.8641	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			63.25850	64.241	18.74	0.1359	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			615.07870	590.301	19.31	0.6711	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			203.37870	209.401	19.31	0.3289	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			910.76710	881.752	18.81	0.8213	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			89.06710	90.852	18.81	0.1787	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			772.71270	745.228	19.00	0.7602	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			131.01270	134.328	19.00	0.2398	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			559.32800	535.783	19.43	0.6342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			237.62800	244.883	19.43	0.3658	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			750.95470	723.783	19.04	0.7491	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			139.25470	142.883	19.04	0.2509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			722.48960	695.755	19.10	0.7341	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			150.78960	154.855	19.10	0.2659	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			501.40620	479.312	19.56	0.5925	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			279.70620	288.412	19.56	0.4075	0.00	0	8,000

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\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			589.87910	565.640	19.36	0.6548	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			218.17910	224.740	19.36	0.3452	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			565.35480	541.667	19.41	0.6383	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			233.65480	240.767	19.41	0.3617	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			437.50570	417.243	19.72	0.5422	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			335.80570	346.343	19.72	0.4578	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			541.50570	518.386	19.47	0.6217	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			249.80570	257.486	19.47	0.3783	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			529.83580	507.005	19.49	0.6134	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			258.13580	266.105	19.49	0.3866	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			316.42200	299.535	20.28	0.4293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			494.72200	508.635	20.28	0.5707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			458.12710	437.247	19.66	0.5590	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			316.42710	326.347	19.66	0.4410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			442.59730	422.181	19.70	0.5464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			330.89730	341.281	19.70	0.4536	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			138.02240	127.417	21.82	0.2176	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			996.32240	1,016.517	21.82	0.7824	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			422.47920	402.686	19.75	0.5297	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			350.77920	361.786	19.75	0.4703	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			376.31100	357.836	19.94	0.4885	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			404.61100	416.936	19.94	0.5115	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			111.26830	101.831	22.19	0.1801	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,139.56830	1,160.931	22.19	0.8199	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			172.93200	160.935	21.43	0.2638	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			851.23200	870.035	21.43	0.7362	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			143.34480	132.525	21.76	0.2248	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			971.64480	991.625	21.76	0.7752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			94.28580	85.680	22.46	0.1554	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,252.58580	1,274.780	22.46	0.8446	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			126.32850	116.215	21.97	0.2014	91,577.50	788	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,054.62850	1,075.315	21.97	0.7986	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			118.56750	108.796	22.08	0.1905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,096.86750	1,117.896	22.08	0.8095	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			81.93110	73.988	22.70	0.1368	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,350.23110	1,373.088	22.70	0.8632	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			101.78140	92.800	22.33	0.1664	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,200.08140	1,221.900	22.33	0.8336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			97.96300	89.171	22.40	0.1608	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,226.26300	1,248.271	22.40	0.8392	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			62.65880	55.869	23.14	0.1069	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,540.95880	1,564.969	23.14	0.8931	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			90.74350	82.323	22.53	0.1501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,279.04350	1,301.423	22.53	0.8499	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			86.22620	78.046	22.61	0.1433	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,314.52620	1,337.146	22.61	0.8567	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		53.28120	47.006	23.32	0.0920	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,651.58120	1,676.106	23.32	0.9080	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		66.78800	59.735	23.04	0.1134	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,495.08800	1,518.835	23.04	0.8866	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		64.27820	57.385	23.10	0.1095	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,522.57820	1,546.485	23.10	0.8905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		37.43850	32.204	23.72	0.0658	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,895.73850	1,921.304	23.72	0.9342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		56.24420	49.799	23.26	0.0967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,614.54420	1,638.899	23.26	0.9033	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		54.74310	48.384	23.29	0.0943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,633.04310	1,657.484	23.29	0.9057	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		31.80190	27.010	23.90	0.0563	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		2,010.10190	2,036.110	23.90	0.9437	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		44.06880	38.367	23.54	0.0769	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,782.36880	1,807.467	23.54	0.9231	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		37.95130	32.678	23.71	0.0667	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,886.25130	1,911.778	23.71	0.9333	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		11.70700	9.070	25.03	0.0208	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,730.00700	2,758.170	25.03	0.9792	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		36.43420	31.275	23.75	0.0641	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,914.73420	1,940.375	23.75	0.9359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		34.03970	29.066	23.83	0.0601	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,962.33970	1,988.166	23.83	0.9399	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		7.41940	5.612	25.75	0.0132	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		3,085.71940	3,114.712	25.75	0.9868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		31.37270	26.616	23.92	0.0555	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,019.67270	2,045.716	23.92	0.9445	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		30.11850	25.468	23.97	0.0534	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		2,048.41850	2,074.568	23.97	0.9466	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		4.58460	3.711	27.16	0.0087	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,532.88460	3,562.812	27.16	0.9913	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		8.85970	6.661	25.35	0.0156	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,937.15970	2,965.761	25.35	0.9844	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		8.11140	6.070	25.49	0.0143	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		3,006.41140	3,035.170	25.49	0.9857	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		3.07700	2.670	28.42	0.0062	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,931.37700	3,961.770	28.42	0.9938	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		7.25710	5.504	25.81	0.0129	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,105.55710	3,134.604	25.81	0.9871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		5.19490	4.125	26.78	0.0097	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,413.49490	3,443.225	26.78	0.9903	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,913.27810	2,882.204	24.77	0.9965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		1.57810	1.304	24.77	0.0035	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,166.61090	2,135.387	21.37	0.9878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		4.91090	4.487	21.37	0.0122	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,077.35710	2,046.128	20.96	0.9857	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			5.65710	5.228	20.96	0.0143	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,780.85810	1,749.679	19.60	0.9760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			9.15810	8.779	19.60	0.0240	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,555.10530	1,524.093	18.55	0.9639	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			13.40530	13.193	18.55	0.0361	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,879.48530	1,848.275	20.05	0.9798	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			7.78530	7.375	20.05	0.0202	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,790.70980	1,759.527	19.64	0.9764	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			701.53460	675.453	19.19	0.7172	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			166.83460	171.453	19.19	0.2828	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			117.27180	107.723	22.18	0.1865	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,132.57180	1,153.723	22.18	0.8135	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			661.46040	636.391	19.32	0.6889	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			193.66040	199.291	19.32	0.3111	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			729.25160	704.546	19.18	0.7038	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			193.05160	198.946	19.18	0.2962	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			416.27990	399.646	20.16	0.4808	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			480.87990	494.746	20.16	0.5192	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			91.52140	84.063	23.12	0.1351	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,596.12140	1,619.163	23.12	0.8649	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			88.53450	81.209	23.17	0.1311	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,623.13450	1,646.310	23.17	0.8689	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			65.81410	59.883	23.74	0.0968	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,988.11410	2,012.583	23.74	0.9032	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,644.95160	1,613.258	18.70	0.9447	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			27.25160	25.958	18.70	0.0553	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			756.80650	733.129	19.21	0.6928	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			219.10650	225.829	19.21	0.3072	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			102.10100	94.527	23.01	0.1446	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,604.40100	1,627.227	23.01	0.8554	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,319.29190	3,288.747	24.18	0.9967	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			1.59190	1.447	24.18	0.0033	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			675.78160	653.471	19.42	0.6443	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			274.98160	283.171	19.42	0.3557	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			972.70320	945.986	18.91	0.7828	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			138.90320	142.586	18.91	0.2172	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			781.82090	759.080	19.18	0.6842	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			242.62090	250.180	19.18	0.3158	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			807.52390	785.311	19.21	0.6765	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			266.72390	274.911	19.21	0.3235	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			574.08810	556.133	19.77	0.5450	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			453.28810	465.733	19.77	0.4550	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			707.30870	686.686	19.54	0.6148	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			357.00870	367.386	19.54	0.3852	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			60.61940	56.398	25.43	0.0729	0.00	0	7,229

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,045.31940	3,074.498	25.43	0.9271	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		198.11920	189.763	22.72	0.2156	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,592.81920	1,617.863	22.72	0.7844	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		135.28370	128.429	23.64	0.1526	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,056.88370	2,083.629	23.64	0.8474	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		106.52100	100.585	24.18	0.1227	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,348.12100	2,375.785	24.18	0.8773	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,413.00390	3,379.200	22.51	0.9921	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		4.60390	4.400	22.51	0.0079	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,765.92240	1,732.178	18.88	0.9118	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		57.52240	57.378	18.88	0.0882	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		797.68330	775.536	19.45	0.6303	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		366.08330	377.736	19.45	0.3697	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		671.71950	652.246	19.89	0.5466	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		534.61950	550.746	19.89	0.4534	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		0.00000	700.114	19.75	0.5732	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		0.00000	498.614	19.75	0.4268	2,493,071.00	5,000	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,576.61190	2,540.274	19.68	0.9667	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		20.71190	20.974	19.68	0.0333	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		525.77400	510.277	20.56	0.4477	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		789.87400	810.977	20.56	0.5523	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		264.42990	254.896	22.51	0.2507	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,606.12990	1,633.096	22.51	0.7493	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		164.63020	157.536	23.82	0.1634	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,280.23020	2,309.436	23.82	0.8366	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		447.54050	434.416	21.10	0.3860	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,013.14050	1,036.316	21.10	0.6140	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,886.29690	1,852.396	18.73	0.8919	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		84.19690	86.096	18.73	0.1081	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		156.38440	149.798	24.19	0.1499	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,554.28440	2,583.498	24.19	0.8501	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		136.54880	130.492	24.54	0.1324	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,764.44880	2,794.192	24.54	0.8676	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,509.23230	3,473.198	20.83	0.9890	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		7.13230	6.898	20.83	0.0110	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		763.35330	744.333	19.81	0.5540	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		591.95330	608.633	19.81	0.4460	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		171.45030	164.800	24.13	0.1563	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,635.45030	2,664.000	24.13	0.8437	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,927.37830	1,893.954	18.53	0.8884	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		91.37830	93.154	18.53	0.1116	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,756.48130	1,723.503	18.51	0.8604	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		120.48130	122.703	18.51	0.1396	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		177.30750	170.519	24.05	0.1611	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,581.30750	2,609.719	24.05	0.8389	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,698.75870	1,666.462	18.55	0.8467	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			136.55870	139.362	18.55	0.1533	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			233.65100	225.646	23.38	0.2044	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,191.45100	2,218.546	23.38	0.7956	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,939.58260	1,906.355	18.54	0.8868	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			94.28260	96.155	18.54	0.1132	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			179.05610	172.296	24.12	0.1605	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,633.75610	2,662.096	24.12	0.8395	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			925.14800	904.878	19.51	0.6063	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			517.54800	532.078	19.51	0.3937	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			122.82010	118.138	25.74	0.1106	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,475.22010	3,505.338	25.74	0.8894	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,146.28640	2,112.100	18.38	0.9109	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			72.48640	73.100	18.38	0.0891	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,137.38800	2,103.237	18.38	0.9098	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			73.58800	74.237	18.38	0.0902	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,128.50410	2,094.388	18.39	0.9087	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			74.70410	75.388	18.39	0.0913	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,808.43110	1,776.496	18.46	0.8556	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			132.33110	134.896	18.46	0.1444	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,213.14840	1,188.053	18.92	0.7076	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			337.04840	346.453	18.92	0.2924	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,089.07580	1,066.055	19.12	0.6644	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			412.97580	424.455	19.12	0.3356	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			925.53470	905.552	19.55	0.5981	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			549.43470	563.952	19.55	0.4019	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,142.52700	2,108.693	18.30	0.9078	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			76.42700	77.093	18.30	0.0922	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			436.22550	425.569	21.74	0.3380	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,420.12550	1,443.969	21.74	0.6620	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			402.68760	392.483	22.00	0.3159	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,536.58760	1,560.883	22.00	0.6841	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,148.45170	1,124.448	18.98	0.6864	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			372.35170	382.848	18.98	0.3136	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			364.25800	354.583	22.34	0.2898	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,688.15800	1,712.983	22.34	0.7102	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			335.09920	325.829	22.62	0.2695	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,818.99920	1,844.229	22.62	0.7305	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			457.81870	446.874	21.58	0.3519	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,351.71870	1,375.274	21.58	0.6481	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			237.08040	229.406	23.55	0.1994	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,360.98040	2,387.806	23.55	0.8006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			213.21760	205.972	23.83	0.1814	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,537.11760	2,564.371	23.83	0.8186	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			371.99220	362.211	22.27	0.2951	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,655.89220	1,680.610	22.27	0.7049	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,151.38450	2,117.515	18.30	0.9090	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	13.30	Put			75.28450	75.915	18.30	0.0910	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			103.87690	97.937	27.60	0.0878	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,277.77690	4,306.337	27.60	0.9122	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			310.71360	301.817	22.83	0.2525	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,934.61360	1,960.217	22.83	0.7475	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,204.80910	2,170.739	18.27	0.9157	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			68.70910	69.139	18.27	0.0843	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,160.25680	2,126.352	18.29	0.9101	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			74.15680	74.752	18.29	0.0899	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			166.69430	160.887	24.77	0.1406	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,172.89430	3,201.087	24.77	0.8594	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,613.33820	3,578.743	19.40	0.9869	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			9.53820	8.943	19.40	0.0131	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,011.26180	1,978.801	18.33	0.8811	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			107.46180	109.001	18.33	0.1189	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			180.07880	173.791	24.54	0.1508	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,026.27880	3,053.991	24.54	0.8492	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			198.76750	193.575	25.15	0.1504	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,478.76750	3,505.975	25.15	0.8496	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			194.11500	188.922	25.33	0.1467	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,554.11500	3,581.322	25.33	0.8533	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,701.12450	3,668.162	18.51	0.9855	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.12450	10.562	18.51	0.0145	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,110.82140	2,082.023	18.00	0.8759	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			120.82140	124.423	18.00	0.1241	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			624.32600	613.686	21.35	0.3986	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,397.32600	1,418.486	21.35	0.6014	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			607.78020	597.586	21.45	0.3900	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,440.78020	1,462.385	21.45	0.6100	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,154.63300	1,136.229	19.34	0.6289	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			577.63300	591.029	19.34	0.3711	0.00	0	8,695
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,234.42250	2,202.386	17.74	0.8713	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			141.42250	141.486	17.74	0.1287	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			225.83700	219.928	26.03	0.1515	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,032.83700	4,059.028	26.03	0.8485	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,809.82940	3,776.342	18.33	0.9811	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			16.82940	15.442	18.33	0.0189	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,043.22940	3,008.034	16.41	0.9567	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			39.92940	37.134	16.41	0.0433	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,033.97470	2,998.778	16.43	0.9559	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			40.67470	37.878	16.43	0.0441	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,024.73070	2,989.533	16.45	0.9552	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			41.43070	38.633	16.45	0.0448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,468.30790	2,439.997	17.64	0.8894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			119.20790	123.497	17.64	0.1106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,435.49430	2,407.170	17.70	0.8845	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	13.35	Put			126.39430	130.670	17.70	0.1155	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,161.12900	2,132.284	18.25	0.8379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.17360	16.340	17.84	0.0194	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			104.07000	108.364	17.50	0.1001	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,484.82070	2,456.515	17.61	0.8917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			115.72070	120.015	17.61	0.1083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			136.33320	130.345	27.24	0.0910	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,777.23320	5,803.845	27.24	0.9090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,873.27360	3,842.840	17.84	0.9806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,411.79050	7,441.155	27.24	0.9549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			8.50490	7.863	27.24	0.0076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,289.40490	11,321.363	27.24	0.9924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			163.65710	156.810	27.24	0.1063	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,404.55710	5,430.310	27.24	0.8937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,543.17000	2,514.864	17.50	0.8999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,497.28710	5,523.263	27.24	0.8977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			140.14200	134.030	27.24	0.0932	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,721.04200	5,747.530	27.24	0.9068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			214.23140	205.926	27.24	0.1333	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,855.13140	4,879.426	27.24	0.8667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			60.89050	57.655	27.24	0.0451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,909.49500	4,933.945	27.24	0.8696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			171.23830	164.162	27.24	0.1105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,312.13830	5,337.662	27.24	0.8895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			249.93600	240.684	27.23	0.1515	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,540.83600	4,564.184	27.23	0.8485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			156.38710	149.763	27.24	0.1023	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,657.00920	4,680.717	27.24	0.8554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			227.92840	219.253	27.24	0.1404	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,728.82840	4,752.753	27.24	0.8596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			262.35020	253.261	26.73	0.1602	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,303.25020	4,326.761	26.73	0.8398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			208.59500	200.445	27.24	0.1304	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,350.65850	4,374.137	26.83	0.8416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			256.72390	247.562	26.95	0.1563	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,407.62390	4,431.062	26.95	0.8437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			305.29470	296.684	25.30	0.1894	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,646.19470	3,670.184	25.30	0.8106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			236.10920	227.217	27.24	0.1446	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,785.83430	3,809.720	25.60	0.8175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			288.40770	279.620	25.81	0.1780	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,879.30770	3,903.120	25.81	0.8220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			349.95490	341.759	24.18	0.2189	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,140.85490	3,165.259	24.18	0.7811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			259.75850	250.637	26.83	0.1584	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,544.25180	3,568.319	25.07	0.8052	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	18.98	Call			306.73120	298.135	25.26	0.1904	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,627.63120	3,651.635	25.26	0.8096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			407.21590	398.886	23.53	0.2517	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,748.11590	2,772.386	23.53	0.7483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			294.93430	286.220	25.60	0.1825	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,799.62020	2,823.917	23.61	0.7530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			353.66790	345.505	24.10	0.2213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,104.56790	3,129.005	24.10	0.7787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			596.89050	587.898	22.12	0.3512	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,897.79050	1,921.398	22.12	0.6488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			313.35180	304.819	25.07	0.1948	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,336.64720	2,360.661	22.87	0.7057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			454.89510	446.413	23.11	0.2778	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,485.79510	2,509.913	23.11	0.7222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			643.97410	634.578	21.83	0.3743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,744.87410	1,768.078	21.83	0.6257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			398.72020	390.417	23.61	0.2470	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,797.99770	1,821.379	21.94	0.6340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			608.40680	599.370	22.05	0.3568	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,859.30680	1,882.870	22.05	0.6432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			719.76860	709.574	21.41	0.4102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,530.66860	1,553.074	21.41	0.5898	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			485.74720	477.161	22.87	0.2943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,574.17500	1,596.760	21.50	0.5975	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			661.38490	651.810	21.73	0.3827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,692.28490	1,715.310	21.73	0.6173	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			865.82150	853.958	20.73	0.4750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,206.72150	1,227.458	20.73	0.5250	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			627.09770	617.879	21.94	0.3660	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,340.50210	1,362.073	21.01	0.5536	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			739.56630	729.168	21.30	0.4193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,480.46630	1,502.668	21.30	0.5807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,060.43000	1,045.475	20.05	0.5519	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			901.33000	918.975	20.05	0.4481	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			703.27500	693.260	21.50	0.4025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			941.40920	959.641	20.15	0.4593	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			938.61850	925.727	20.46	0.5049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,079.51850	1,099.227	20.46	0.4951	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,198.29040	1,180.790	19.66	0.6010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			739.19040	754.290	19.66	0.3990	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			799.60210	788.573	21.01	0.4464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			744.33670	759.520	19.67	0.4006	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,104.62340	1,088.828	19.92	0.5681	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			845.52340	862.328	19.92	0.4319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,347.13350	1,327.144	19.28	0.6498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			598.03350	610.644	19.28	0.3502	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,030.50920	1,016.141	20.15	0.5407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			630.65880	643.868	19.37	0.3621	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,299.25260	1,280.034	19.40	0.6346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			640.15260	653.534	19.40	0.3654	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,506.08200	1,483.745	18.91	0.6972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			476.98200	487.245	18.91	0.3028	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,193.43670	1,176.020	19.67	0.5994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			505.81110	516.654	19.00	0.3146	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,407.76020	1,386.843	19.14	0.6684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			548.66020	560.343	19.14	0.3316	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,315.05720	2,286.591	17.94	0.8654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			155.95720	160.091	17.94	0.1346	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,309.75880	1,290.368	19.37	0.6379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			202.02900	205.784	18.25	0.1621	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,588.28440	1,564.755	18.82	0.7185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			429.18440	438.255	18.82	0.2815	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,476.55540	2,448.249	17.62	0.8905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			117.45540	121.749	17.62	0.1095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,464.91110	1,443.155	19.00	0.6854	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,428.85450	1,413.281	19.61	0.6098	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			862.65450	880.581	19.61	0.3902	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,278.88140	1,265.263	20.08	0.5630	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,052.68140	1,072.563	20.08	0.4370	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,262.38380	1,248.986	20.14	0.5576	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,076.18380	1,096.286	20.14	0.4424	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			911.93360	902.114	21.43	0.4338	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,735.73360	1,759.414	21.43	0.5662	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			844.67950	835.186	21.76	0.4072	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,918.47950	1,942.486	21.76	0.5928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			556.09080	546.797	23.55	0.2834	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,059.89080	3,084.097	23.55	0.7166	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			554.54470	545.249	23.56	0.2827	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,068.34470	3,092.549	23.56	0.7173	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			476.44160	467.106	24.24	0.2463	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,550.24160	3,574.406	24.24	0.7537	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			437.32790	428.841	24.84	0.2265	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,891.12790	3,916.141	24.84	0.7735	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,438.24220	1,422.543	19.59	0.6126	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			852.04220	869.843	19.59	0.3874	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,433.54320	1,417.901	19.60	0.6112	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			857.34320	875.201	19.60	0.3888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			272.92780	258.718	27.02	0.1419	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,766.72780	5,786.018	27.02	0.8581	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,490.99690	1,474.637	19.43	0.6282	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			794.79690	811.937	19.43	0.3718	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,704.81080	1,687.437	19.90	0.6196	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,008.81080	1,023.137	19.90	0.3804	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,700.23370	1,682.911	19.92	0.6184	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,014.23370	1,028.611	19.92	0.3816	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,695.67030	1,678.394	19.93	0.6172	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,019.67030	1,034.094	19.93	0.3828	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,305.40340	1,288.714	22.15	0.4612	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,267.50340	2,281.914	22.15	0.5388	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,302.52930	1,285.850	22.16	0.4604	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,274.62930	2,289.050	22.16	0.5396	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,308.29310	1,291.578	22.14	0.4620	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,260.39310	2,274.778	22.14	0.5380	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,812,518.50</b>	<b>6,788</b>	<b>1,783,170</b>
<b>Total \$ / R</b>												<b>1,137,798,192.20</b>	<b>81,955</b>	<b>2,639,249</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.04090		15.07170			0.0000	616,676.90	41	945
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.34160		15.37610			0.0000	306,832.00	20	336
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.62650		15.65910			0.0000	203,144.50	13	33
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.89270		15.92620			0.0000	0.00	0	54
<b>Total \$ / R MAXI Future</b>												<b>1,126,653.40</b>	<b>74</b>	<b>1,368</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			164,323.36930	161,213.723	18.96	0.9693	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,153.36930	1,123.723	18.96	0.0307	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			163,342.70920	160,233.857	18.92	0.9687	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,172.70920	1,143.857	18.92	0.0313	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			162,362.39780	159,254.371	18.87	0.9681	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,192.39780	1,164.371	18.87	0.0319	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			93,063.84060	91,055.549	19.54	0.6003	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			54,453.84060	55,895.549	19.54	0.3997	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			92,553.47070	90,555.219	19.55	0.5981	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			54,943.47070	56,395.219	19.55	0.4019	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			92,045.45740	90,057.607	19.57	0.5959	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			55,435.45740	56,897.607	19.57	0.4041	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			130,025.26340	128,185.867	19.31	0.6365	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			63,115.26340	64,535.867	19.31	0.3635	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			129,506.68640	127,674.462	19.33	0.6348	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			63,596.68640	65,024.462	19.33	0.3652	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			128,990.02800	127,165.436	19.34	0.6331	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			64,080.02800	65,515.436	19.34	0.3669	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			191,847.95350	194,248.638	21.76	0.5928	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			84,211.84260	83,263.894	21.78	0.4061	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			192,591.84260	194,993.894	21.78	0.5939	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			84,725.03540	83,774.343	21.75	0.4082	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			191,105.03540	193,504.343	21.75	0.5918	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			84,467.95350	83,518.638	21.76	0.4072	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,126,653.40</b>	<b>74</b>	<b>1,368</b>
£ / R	On	31/05/2016	Foreign Exchange Future			21.65570		21.78140			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			21.71450		21.84040			0.0000	55,154,830.00	2,540	57,710
£ / R	On	08/09/2016	Foreign Exchange Future			22.10750		22.24110			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.15910		22.29220			0.0000	16,153,983.90	729	24,375
£ / R	On	19/12/2016	Foreign Exchange Future			22.58640		22.71870			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			22.99020		23.12530			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			23.20270		23.33800			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.42170		23.55550			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>71,308,813.90</b>	<b>3,269</b>	<b>82,433</b>
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			471.36090	387.936	15.22	0.5475	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			259.96090	302.236	15.22	0.4525	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,405.94990	1,282.877	15.08	0.8883	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			55.54990	58.377	15.08	0.1117	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,396.75010	1,273.743	15.05	0.8868	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			56.35010	59.243	15.05	0.1132	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,387.56280	1,264.622	15.02	0.8852	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			57.16280	60.122	15.02	0.1148	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			17.47050	15.260	18.40	0.0311	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,477.07050	2,600.760	18.40	0.9689	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			4.76260	4.457	25.13	0.0079	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,664.36260	4,789.957	25.13	0.9921	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			857.52980	792.667	16.83	0.4900	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			886.42980	955.167	16.83	0.5100	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			110.87100	96.982	19.05	0.0890	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,719.77100	3,839.482	19.05	0.9110	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,445.48530	1,351.727	16.21	0.6876	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			404.38530	444.227	16.21	0.3124	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			866.25160	800.894	16.81	0.4936	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			875.15160	943.394	16.81	0.5064	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			861.88410	796.772	16.82	0.4918	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			880.78410	949.272	16.82	0.5082	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			652.11630	602.373	17.50	0.3854	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,349.91630	1,433.273	17.50	0.6146	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			648.87280	599.336	17.50	0.3839	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,356.67280	1,440.236	17.50	0.6161	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			645.64910	596.313	17.51	0.3824	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,363.44910	1,447.213	17.51	0.6176	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,016.38760	1,907.247	16.12	0.7982	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			234.18760	258.147	16.12	0.2018	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,326.22890	1,257.892	18.14	0.5207	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,257.52890	1,321.492	18.14	0.4793	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	23.01	Call			1,178.08860	1,116.038	18.38	0.4778	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,469.38860	1,539.638	18.38	0.5222	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,974.71900	1,880.811	17.39	0.6768	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			666.01900	704.411	17.39	0.3232	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,335.01170	1,266.240	18.12	0.5231	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,246.31170	1,309.840	18.12	0.4769	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			321.84070	301.517	21.03	0.1636	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,543.14070	4,655.117	21.03	0.8364	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,633.69260	5,500.578	19.57	0.9692	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			44.99260	44.179	19.57	0.0308	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,384.87860	4,256.836	17.24	0.9420	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			76.17860	80.436	17.24	0.0580	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			729.44410	688.992	19.43	0.3287	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,470.74410	2,562.592	19.43	0.6713	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,330.61400	1,262.060	18.13	0.5219	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,251.91400	1,315.660	18.13	0.4781	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,383.65460	1,319.953	19.41	0.4644	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,998.35460	2,069.753	19.41	0.5356	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,380.08580	1,316.514	19.42	0.4635	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,004.78580	2,076.314	19.42	0.5365	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,376.52590	1,313.092	19.43	0.4626	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,011.22590	2,082.892	19.43	0.5374	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,527.94550	1,462.584	19.72	0.4711	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,169.94550	2,239.884	19.72	0.5289	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			464.50000	598.300		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			474.50000	608.300		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			484.50000	618.300		1.0000	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>45,432</b>
<b>Total £ / R</b>												<b>71,308,813.90</b>	<b>3,269</b>	<b>127,865</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14117		0.14044			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14446		0.14374			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14766		0.14691			0.0000	0.00	0	5,961
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,908</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.68430	0.403	17.40	0.0017	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,064.72750	1,132.774	15.81	0.9496	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			20.92750	15.474	15.81	0.0504	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,043.82900	3,117.313	20.31	0.9999	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.02900	0.013	20.31	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,044.48430	2,117.703	17.40	0.9983	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,377.04250	3,448.054	17.38	0.9956	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.84250	2.154	17.38	0.0044	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,392.37120	2,460.962	16.16	0.9732	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			18.17120	15.062	16.16	0.0268	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,481.35580	1,541.411	16.00	0.8705	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			107.15580	95.511	16.00	0.1295	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00080	0.001	26.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,308.70080	26,234.401	26.84	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00050	0.000	26.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,308.70050	27,234.400	26.84	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00030	0.000	26.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,308.70030	28,234.400	26.84	1.0000	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,908</b>
€ / R	On	25/05/2016	Foreign Exchange Future			17.12360		17.11570			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.13130		17.12330			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.14650		17.13850			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.20110		17.19290			0.0000	171,821,787.90	9,989	73,006
€ / R	On	19/09/2016	Foreign Exchange Future			17.60020		17.59650			0.0000	36,960,420.00	2,100	10,856
€ / R	On	19/12/2016	Foreign Exchange Future			17.98650		17.98140			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.35530		18.35100			0.0000	0.00	0	2,500
<b>Total € / R Future</b>												<b>208,782,207.90</b>	<b>12,089</b>	<b>97,804</b>
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			22.23990	16.808	22.45	0.0472	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,586.53990	1,573.209	22.45	0.9528	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			29.72090	22.910	22.64	0.0586	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,586.42090	1,571.610	22.64	0.9414	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			352.27050	343.698	20.37	0.4917	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			403.77050	387.198	20.37	0.5083	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,531.77440	1,532.953	19.23	0.9335	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			38.87440	31.853	19.23	0.0665	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,301.05210	1,299.991	19.43	0.8899	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			249.87550	240.640	21.26	0.3240	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			846.97550	829.540	21.26	0.6760	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,950.86930	1,955.124	20.28	0.9687	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			17.96930	14.023	20.28	0.0313	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,960.65450	1,964.958	20.33	0.9691	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			24.56130	22.008	24.88	0.0406	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,681.66130	2,670.908	24.88	0.9594	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			783.64950	777.509	19.91	0.7115	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			220.74950	206.409	19.91	0.2885	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,998.34000	3,005.499	25.57	0.9910	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			366.64660	350.264	20.16	0.4155	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			68.15210	58.891	19.43	0.1101	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			559.54660	551.364	20.16	0.5845	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			5.44000	4.399	25.57	0.0090	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,970.44310	1,974.795	20.38	0.9695	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			17.54310	13.695	20.38	0.0305	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			17.75450	13.858	20.33	0.0309	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,719.94580	2,717.729	19.58	0.9221	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			83.44580	77.529	19.58	0.0779	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,171.79820	1,165.484	19.74	0.6361	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			575.29820	565.284	19.74	0.3639	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,738.01760	2,735.864	19.58	0.9237	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			81.51760	75.664	19.58	0.0763	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,728.97800	2,726.791	19.58	0.9229	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			82.47800	76.591	19.58	0.0771	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,694.32350	1,689.250	19.31	0.6863	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			612.92350	602.750	19.31	0.3137	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,638.86610	1,633.783	19.33	0.6737	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			647.46610	637.283	19.33	0.3263	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			320.76420	309.565	24.56	0.1789	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			655.30570	645.119	19.33	0.3291	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			435.25030	424.319	23.10	0.2399	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,239.36420	4,223.065	24.56	0.8211	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,023.98100	2,019.230	19.24	0.7532	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			442.58100	432.730	19.24	0.2468	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,253.85030	3,237.819	23.10	0.7601	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,632.77590	1,627.696	19.33	0.6723	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			651.37590	641.196	19.33	0.3277	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,626.70570	1,621.619	19.33	0.6709	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,238.85490	1,232.161	20.45	0.4995	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,577.85490	1,566.861	20.45	0.5005	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,235.25520	1,228.529	20.46	0.4984	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,584.25520	1,573.229	20.46	0.5016	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,231.66650	1,224.914	20.47	0.4973	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,590.66650	1,579.614	20.47	0.5027	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>208,782,207.90</b>	<b>12,089</b>	<b>139,726</b>
AUS / R	On	13/06/2016	Foreign Exchange Future			11.04770		11.24090			0.0000	2,982,879.00	270	7,644
AUS / R	On	19/09/2016	Foreign Exchange Future			11.22890		11.42590			0.0000	0.00	0	1,432
AUS / R	On	19/12/2016	Foreign Exchange Future			11.40340		11.60040			0.0000	0.00	0	380
AUS / R	On	13/03/2017	Foreign Exchange Future			11.56880		11.76760			0.0000	0.00	0	4,348
<b>Total AUS / R Future</b>												<b>2,982,879.00</b>	<b>270</b>	<b>13,804</b>
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			5.91530	10.994	16.60	0.0444	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,166.55190	977.800	16.62	0.9588	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			5.65190	10.100	16.62	0.0412	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,156.68200	968.238	16.61	0.9572	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	10.09	Put			5.78200	10.538	16.61	0.0428	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,146.81530	958.694	16.60	0.9556	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			74.58350	97.033	16.45	0.1569	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,291.75390	1,117.639	16.44	0.8408	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			75.85390	98.739	16.44	0.1592	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,309.23230	1,134.249	16.46	0.8453	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			73.33230	95.349	16.46	0.1547	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,300.48350	1,125.933	16.45	0.8431	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,150.64340	1,000.076	16.10	0.7214	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			220.24340	266.676	16.10	0.2786	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,143.23180	993.134	16.09	0.7190	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			222.83180	269.734	16.09	0.2810	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,158.07460	1,007.042	16.11	0.7238	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			217.67460	263.642	16.11	0.2762	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			638.48950	555.481	16.79	0.4498	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			810.88950	926.681	16.79	0.5502	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			634.70200	552.101	16.80	0.4477	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			817.10200	933.301	16.80	0.5523	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			630.94030	548.746	16.82	0.4457	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			823.34030	939.946	16.82	0.5543	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>2,982,879.00</b>	<b>270</b>	<b>13,804</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.63320		11.72510			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.86560		11.96210			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			874.72140	788.771	15.99	0.9100	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			19.62140	25.571	15.99	0.0900	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			865.46830	779.680	15.98	0.9073	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			20.36830	26.480	15.98	0.0927	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			856.23960	770.617	15.96	0.9045	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			21.13960	27.417	15.96	0.0955	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			319.59460	286.984	17.04	0.3610	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			737.49460	801.384	17.04	0.6390	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			316.60980	284.243	17.06	0.3582	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			744.50980	808.644	17.06	0.6418	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			313.64880	281.531	17.08	0.3555	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			751.54880	815.931	17.08	0.6445	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			15.52470		15.58940			0.0000	0.00	0	4,383
CHF / R	On	19/09/2016	Foreign Exchange Future			15.90780		15.97890			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,383</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,250.93020	1,183.020	19.09	0.8967	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			51.53020	48.320	19.09	0.1033	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,241.74720	1,174.058	19.08	0.8948	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			52.34720	49.358	19.08	0.1052	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,232.57780	1,165.115	19.06	0.8929	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			53.17780	50.415	19.06	0.1071	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			514.70420	516.335	20.64	0.3916	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,135.80420	1,208.535	20.64	0.6084	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			511.69780	513.401	20.65	0.3899	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,142.79780	1,215.601	20.65	0.6101	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			508.71230	510.483	20.66	0.3881	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,149.81230	1,222.684	20.66	0.6119	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>0.00</b>	<b>0</b>	<b>4,383</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.30640		2.30860			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.34090		2.34330			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			1,051.34060	1,027.061	19.35	0.7159	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			265.34060	263.061	19.35	0.2841	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,197.05100	1,172.167	19.40	0.7621	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			211.05100	208.167	19.40	0.2379	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,123.04400	1,098.431	19.38	0.7396	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			237.04400	234.431	19.38	0.2604	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,781.47470	1,795.444	20.07	0.6219	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			685.34000	675.431	20.14	0.3661	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,852.34000	1,866.431	20.14	0.6339	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			657.32110	647.537	20.21	0.3544	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,924.32110	1,938.537	20.21	0.6456	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			714.47470	704.444	20.07	0.3781	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			2.31290		2.31260			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.36740		2.36760			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	Put			54.70180	49.799	20.81	0.0705	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,366.46890	2,365.559	20.90	0.9460	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			40.46890	36.559	20.90	0.0540	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	2.09	Call			2,273.13450	2,271.745	20.85	0.9382	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			47.13450	42.745	20.85	0.0618	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,180.70180	2,178.799	20.81	0.9295	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,145.75240	1,139.508	21.58	0.4975	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,369.75240	1,365.508	21.58	0.5025	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,105.04460	1,098.776	21.64	0.4850	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,429.04460	1,424.776	21.64	0.5150	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,065.56590	1,059.285	21.69	0.4727	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,489.56590	1,485.285	21.69	0.5273	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			1.93860		1.94220			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.97810		1.98210			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.01410		2.01780			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.04680		2.05070			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			87.94110	78.596	22.61	0.1171	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,865.94110	1,892.596	22.61	0.8829	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			79.59230	70.813	22.78	0.1068	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,957.59230	1,984.813	22.78	0.8932	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			72.04820	63.808	22.96	0.0973	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,050.04820	2,077.808	22.96	0.9027	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			472.43990	461.490	21.65	0.2983	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,051.43990	2,080.490	21.65	0.7017	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			514.89290	503.108	21.38	0.3208	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,893.89290	1,922.108	21.38	0.6792	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			493.16900	481.809	21.51	0.3093	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,972.16900	2,000.809	21.51	0.6907	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			898.07740	885.296	20.77	0.4087	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,920.07740	1,944.296	20.77	0.5913	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			870.22660	857.693	20.88	0.3984	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,992.22660	2,016.693	20.88	0.6016	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			843.32600	831.031	20.99	0.3884	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,065.32600	2,090.031	20.99	0.6116	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,178.02710	1,162.787	20.60	0.4447	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,071.02710	2,094.787	20.60	0.5553	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,146.92720	1,131.909	20.68	0.4355	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,139.92720	2,163.909	20.68	0.5645	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,117.90140	1,103.003	20.77	0.4266	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,210.90140	2,235.003	20.77	0.5734	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	13/06/2016	Foreign Exchange Future			0.14920		0.14890			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14890		0.14900			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14940		0.14920			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			0.07390		0.07400			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06800		0.06790			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06320		0.06310			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			10.25010		10.37360			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.40810		10.53460			0.0000	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			10.56170		10.68810			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,367.32140	1,244.098	19.16	0.9828	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			3.72140	3.998	19.16	0.0172	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,387.16930	1,263.924	19.32	0.9836	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			3.56930	3.824	19.32	0.0164	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,377.24450	1,254.010	19.24	0.9832	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			3.64450	3.910	19.24	0.0168	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,170.61590	1,061.866	17.88	0.8237	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			96.01590	113.766	17.88	0.1763	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,162.31920	1,053.818	17.88	0.8213	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			97.71920	115.718	17.88	0.1787	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,154.04430	1,045.797	17.87	0.8188	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			99.44430	117.697	17.87	0.1812	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Call			535.42220	480.182	18.23	0.4541	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Put			697.32220	768.482	18.23	0.5459	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Call			531.56360	476.636	18.25	0.4516	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Put			703.46360	774.936	18.25	0.5484	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Call			527.73010	473.113	18.26	0.4491	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Put			709.63010	781.414	18.26	0.5509	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Future			1.37450		1.38930			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39030		1.40570			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.40520		1.42050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Future			1.41580		1.43140			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			693.00000	545.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			593.00000	445.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			493.00000	345.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			143.00000	297.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			57.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	97.000		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			43.00000	197.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			105.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	48.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			5.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	148.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			205.00000	52.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			114.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	42.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			14.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	142.000		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			86.00000	242.000		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			1.14360		1.14070			0.0000	57,180.00	50	13,435
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14720		1.14440			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.15100		1.14830			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>57,180.00</b>	<b>50</b>	<b>13,435</b>
<b>Total QUANTO € / \$</b>												<b>57,180.00</b>	<b>50</b>	<b>13,435</b>
RAIN	On	13/06/2016	Foreign Exchange Future			26,746.98000		26,755.90000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,290.43000		27,304.63000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Future			11.04720		11.07250			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.25140		11.27980			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			901.80980	875.802	17.10	0.9321	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			19.30980	18.602	17.10	0.0679	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			892.51340	866.532	17.09	0.9298	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			20.01340	19.332	17.09	0.0702	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			883.23840	857.287	17.08	0.9275	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			20.73840	20.087	17.08	0.0725	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			346.33460	334.984	17.88	0.4049	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			686.53460	703.584	17.88	0.5951	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			343.05020	331.786	17.90	0.4020	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			693.25020	710.386	17.90	0.5980	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			339.79130	328.617	17.91	0.3990	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			699.99130	717.216	17.91	0.6010	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			5.08670		5.10310			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.06220		5.07800			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			356.27390	340.361	16.61	0.8971	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			13.17390	13.661	16.61	0.1029	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			347.21790	331.365	16.56	0.8906	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			14.11790	14.665	16.56	0.1094	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			338.22060	322.432	16.51	0.8838	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			15.12060	15.732	16.51	0.1162	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			309.33340	321.727	15.98	0.6419	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			123.76130	120.107	15.95	0.3724	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			295.76130	307.907	15.95	0.6276	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			120.51230	116.983	15.97	0.3652	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			302.51230	314.783	15.97	0.6348	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			117.33340	113.927	15.98	0.3581	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			1.49470		1.51360			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.42070		1.43840			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 419 243 407.90	90,919	1,093,795
Total Options									2 812 518.50	6,788	1,870,524
Grand Total:									1,422,055,926.40	97,707	2,964,319