



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/05/2016 Foreign Exchange Future			15.63670		15.77510			0.0000	46,910,100.00	3,000	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.66960		15.77510			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.66960		15.77780			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.67780		15.78590			0.0000	0.00	0	744
\$ / R On 31/05/2016 Foreign Exchange Future			15.68060		15.78860			0.0000	1,034,919.60	66	2,464
\$ / R On 01/06/2016 Foreign Exchange Future			15.68330		15.79120			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.69730		15.80520			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.70010		15.80810			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.70300		15.81090			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.70580		15.81370			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.71710		15.82500			0.0000	413,799,808.80	26,328	630,825
\$ / R On 14/06/2016 Foreign Exchange Future			15.72000		15.82780			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.72280		15.83070			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.72850		15.83630			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.73980		15.84760			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.74830		15.85610			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.76030		15.86820			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.76390		15.87180			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.76750		15.87540			0.0000	0.00	0	1,012
\$ / R On 05/07/2016 Foreign Exchange Future			15.78530		15.89340			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.81030		15.91850			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/07/2016	Foreign Exchange Future			15.82100		15.92930			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.86020		15.96850			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.86340		15.97160			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.86650		15.97470			0.0000	0.00	0	265
\$ / R	On	29/07/2016	Foreign Exchange Future			15.86960		15.86470			0.0000	4,522,836.00	285	285
\$ / R	On	05/08/2016	Foreign Exchange Future			15.89150		15.99980			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.91030		16.01860			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.92290		16.03110			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.92600		16.03420			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.92910		16.03740			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.93230		16.04050			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.94790		16.05620			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.95730		16.06560			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.96690		16.07530			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			15.99270		16.10090			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.99910		16.10730			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.00230		16.11050			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.01510		16.12340			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.02160		16.12980			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.03440		16.14260			0.0000	43,725,808.80	2,727	192,207
\$ / R	On	28/09/2016	Foreign Exchange Future			16.06330		16.17150			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.15330		16.26130			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.19190		16.29980			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.25930		16.36730			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.31180		16.41960			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.32820		16.43600			0.0000	37,065,014.00	2,270	64,567
\$ / R	On	13/03/2017	Foreign Exchange Future			16.60510		16.71220			0.0000	0.00	0	12,004
\$ / R	On	19/06/2017	Foreign Exchange Future			16.90930		17.01430			0.0000	0.00	0	3,300
\$ / R	On	18/09/2017	Foreign Exchange Future			17.10850		17.21600			0.0000	0.00	0	0
Total \$ / R Future												547,058,487.20	34,676	916,984
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Call			157.08920	0.000	28.00	0.0000	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Put			51.98920	33.300	28.00	1.0000	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			1,295.17620	1,156.700	28.00	1.0000	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			0.07620	0.000	28.00	0.0000	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Call			164.25340	0.000	28.00	0.0000	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Put			49.15340	23.300	28.00	1.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Call			137.79430	66.976	29.94	0.3904	0.00	0	2,500
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Put			102.69430	137.376	29.94	0.6096	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			586.89160	474.216	33.61	0.9589	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			11.79160	4.616	33.61	0.0411	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			54.79070	31.225	29.82	0.1451	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			406.99070	491.625	29.82	0.8549	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			9.09720	5.323	36.25	0.0273	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			931.29720	1,035.723	36.25	0.9727	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,977.80000	3,869.600	50.50	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	50.50	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,277.89240	2,169.665	48.90	0.9996	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			0.09240	0.065	48.90	0.0004	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			1,528.11100	1,419.909	36.64	0.9980	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			0.31100	0.309	36.64	0.0020	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			1,497.01220	1,388.369	26.90	0.9966	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			1.11220	0.569	26.90	0.0034	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Call			0.00000	166.245	21.36	0.4721	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Put			0.00000	205.645	21.36	0.5279	1,233,870.60	6,000	3,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			1,291.71110	1,182.538	24.67	0.9895	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			3.11110	1.938	24.67	0.0105	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			974.99770	866.790	22.25	0.9676	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			6.39770	6.190	22.25	0.0324	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call			328.58040	244.383	21.29	0.6006	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put			109.98040	133.783	21.29	0.3994	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			1,265.30100	1,156.611	24.32	0.9838	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			4.10100	3.311	24.32	0.0162	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			1,116.61570	1,008.261	22.88	0.9755	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			5.41570	4.961	22.88	0.0245	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			471.64470	388.063	20.88	0.6637	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			116.44470	140.763	20.88	0.3363	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,605.20070	3,497.301	30.57	1.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.00070	0.001	30.57	0.0000	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,299.05940	1,190.980	22.79	0.9619	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			10.95940	10.880	22.79	0.0381	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Call			0.00000	186.990	22.00	0.3984	934,950.50	5,000	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Put			0.00000	376.890	22.00	0.6016	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			300.85520	241.223	21.84	0.4648	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			269.95520	318.223	21.84	0.5352	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,225.63020	1,118.354	22.26	0.9492	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			14.73020	15.354	22.26	0.0508	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			1,081.43560	974.535	21.29	0.9295	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			20.53560	21.535	21.29	0.0705	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,524.21720	2,416.376	28.14	0.9979	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.51720	0.576	28.14	0.0021	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,514.23240	2,406.393	28.10	0.9978	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.53240	0.593	28.10	0.0022	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,504.24800	2,396.410	28.06	0.9978	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.54800	0.610	28.06	0.0022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,665.05870	3,557.161	31.40	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.05870	0.061	31.40	0.0002	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,915.21380	2,807.370	27.36	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.21380	0.270	27.36	0.0010	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,825.27290	2,717.444	27.02	0.9988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.27290	0.344	27.02	0.0012	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,625.46760	2,517.691	26.26	0.9979	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.46760	0.591	26.26	0.0021	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,535.59480	2,427.852	25.92	0.9974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.59480	0.752	25.92	0.0026	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,525.61090	2,417.872	25.89	0.9973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.61090	0.772	25.89	0.0027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,515.62740	2,407.893	25.85	0.9973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.62740	0.793	25.85	0.0027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,326.03880	2,218.414	25.13	0.9955	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			1.03880	1.314	25.13	0.0045	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,296.12430	2,188.522	25.01	0.9952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			1.12430	1.422	25.01	0.0048	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,828.82020	1,721.935	23.23	0.9844	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			3.82020	4.835	23.23	0.0156	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,729.93250	1,623.342	22.85	0.9801	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			4.93250	6.242	22.85	0.0199	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,631.35700	1,525.198	22.50	0.9746	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			6.35700	8.098	22.50	0.0254	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,582.21120	1,476.345	22.34	0.9713	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			7.21120	9.245	22.34	0.0287	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,436.12810	1,330.777	21.85	0.9588	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			11.12810	13.677	21.85	0.0412	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,407.11360	1,301.874	21.75	0.9558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			12.11360	14.774	21.75	0.0442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,387.81350	1,282.652	21.68	0.9537	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			12.81350	15.552	21.68	0.0463	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			1,378.17730	1,273.054	21.65	0.9526	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			13.17730	15.954	21.65	0.0474	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,339.72660	1,234.765	21.52	0.9480	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			14.72660	17.665	21.52	0.0520	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			1,187.69640	1,083.458	21.00	0.9252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			22.69640	26.358	21.00	0.0748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			1,150.21110	1,046.176	20.86	0.9184	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			25.21110	29.077	20.86	0.0816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,112.96900	1,009.151	20.73	0.9110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			27.96900	32.051	20.73	0.0890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,103.69920	999.937	20.70	0.9090	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			28.69920	32.837	20.70	0.0910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			1,075.99050	972.401	20.60	0.9030	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			30.99050	35.301	20.60	0.0970	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			1,057.60550	954.137	20.54	0.8988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			32.60550	37.037	20.54	0.1012	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,011.97110	908.821	20.37	0.8876	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			36.97110	41.721	20.37	0.1124	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			940.01740	838.604	20.26	0.8659	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			45.01740	51.504	20.26	0.1341	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			913.40410	813.473	20.31	0.8560	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	14.96	Put		48.40410	56.373	20.31	0.1440	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		904.58010	805.170	20.32	0.8526	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		49.58010	58.070	20.32	0.1474	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		878.25750	780.490	20.37	0.8422	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		53.25750	63.390	20.37	0.1578	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call		793.87180	700.842	20.52	0.8045	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put		68.87180	83.742	20.52	0.1955	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		676.65810	589.606	20.75	0.7407	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		101.65810	122.506	20.75	0.2593	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call		442.81720	373.254	21.28	0.5695	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put		217.81720	256.154	21.28	0.4305	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call		361.11170	300.613	21.56	0.4935	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put		286.11170	333.513	21.56	0.5065	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		291.47090	240.596	21.94	0.4209	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		366.47090	423.496	21.94	0.5791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		279.19060	229.857	22.02	0.4070	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		384.19060	442.757	22.02	0.5930	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		252.15970	206.345	22.19	0.3755	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		427.15970	489.245	22.19	0.6245	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		234.20070	190.824	22.32	0.3538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		459.20070	523.724	22.32	0.6462	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		217.31940	176.313	22.44	0.3329	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		492.31940	559.213	22.44	0.6671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		195.42340	157.607	22.62	0.3050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		540.42340	610.507	22.62	0.6950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		186.63350	150.137	22.69	0.2935	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		561.63350	633.037	22.69	0.7065	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		178.18690	142.982	22.77	0.2824	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		583.18690	655.882	22.77	0.7176	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		170.07430	136.132	22.85	0.2715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		605.07430	679.032	22.85	0.7285	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		159.76020	127.454	22.95	0.2575	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		634.76020	710.354	22.95	0.7425	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		150.00070	119.276	23.05	0.2440	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		665.00070	742.176	23.05	0.7560	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		116.06730	91.113	23.45	0.1954	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		791.06730	874.013	23.45	0.8046	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		110.53910	86.370	23.50	0.1870	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		815.53910	899.271	23.50	0.8130	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		106.98760	83.329	23.54	0.1815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		831.98760	916.229	23.54	0.8185	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		93.80780	72.101	23.69	0.1609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		898.80780	985.001	23.69	0.8391	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		90.75630	69.516	23.72	0.1561	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		915.75630	1,002.416	23.72	0.8439	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		87.69280	67.016	23.76	0.1514	0.00	0	38,250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		932.69280	1,019.916	23.76	0.8486	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		68.72720	51.685	24.01	0.1215	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,053.72720	1,144.585	24.01	0.8785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		56.54970	41.983	24.22	0.1016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,151.54970	1,244.883	24.22	0.8984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		55.54810	41.191	24.23	0.0999	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,160.54810	1,254.091	24.23	0.9001	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		53.59420	39.648	24.27	0.0967	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,178.59420	1,272.548	24.27	0.9033	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		48.98520	36.023	24.36	0.0889	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,223.98520	1,318.923	24.36	0.9111	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		44.74870	32.711	24.45	0.0817	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,269.74870	1,365.611	24.45	0.9183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		43.94390	32.084	24.47	0.0804	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,278.94390	1,374.984	24.47	0.9196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		41.60960	30.270	24.53	0.0764	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,306.60960	1,403.170	24.53	0.9236	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		12.07100	8.968	26.55	0.0248	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		1,977.07100	2,081.868	26.55	0.9752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		8.54020	6.397	27.22	0.0180	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,183.54020	2,289.297	27.22	0.9820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		7.62020	5.727	27.44	0.0162	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,252.62020	2,358.627	27.44	0.9838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		6.69560	5.054	27.70	0.0144	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,331.69560	2,437.954	27.70	0.9856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		6.48360	4.899	27.76	0.0139	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,351.48360	2,457.799	27.76	0.9861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		3.97200	3.061	28.75	0.0088	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		2,658.97200	2,765.961	28.75	0.9912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		3.30110	2.567	29.14	0.0074	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,778.30110	2,885.467	29.14	0.9926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		1.82020	1.773	31.04	0.0050	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,176.82020	3,284.673	31.04	0.9950	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		1,305.17630	1,201.115	21.27	0.9400	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		17.37630	21.115	21.27	0.0600	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		230.18370	188.698	22.50	0.3431	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		492.38370	558.698	22.50	0.6569	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		1,243.03650	1,140.014	21.01	0.9263	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		22.33650	27.214	21.01	0.0737	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call		479.89070	412.838	21.52	0.5700	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put		243.59070	284.338	21.52	0.4300	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		1,311.07340	1,208.607	19.76	0.9266	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		23.47340	28.807	19.76	0.0734	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		160.68880	136.336	23.80	0.2238	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		944.58880	1,028.036	23.80	0.7762	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		814.68260	730.937	20.73	0.7420	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	24/06/2016	Foreign Exchange Option	15.17	Put			128.58260	152.637	20.73	0.2580	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			166.70220	141.664	23.74	0.2310	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			920.60220	1,003.364	23.74	0.7690	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			112.70280	95.592	24.30	0.1587	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,284.50280	1,375.292	24.30	0.8413	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,372.59320	2,264.931	22.48	0.9881	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			4.39320	4.631	22.48	0.0119	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			1,326.47800	1,224.841	19.73	0.9040	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			38.27800	44.541	19.73	0.0960	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			184.81170	158.829	23.43	0.2433	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			936.61170	1,018.529	23.43	0.7567	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,068.34140	3,960.488	28.78	0.9995	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.14140	0.188	28.78	0.0005	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			1,208.33410	1,110.240	19.95	0.8696	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			56.53410	66.340	19.95	0.1304	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,605.31020	1,500.144	19.54	0.9466	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			19.91020	22.644	19.54	0.0534	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			1,345.93170	1,246.480	19.74	0.8847	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			52.53170	61.180	19.74	0.1153	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			1,024.76290	938.935	20.12	0.7625	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			146.26290	168.635	20.12	0.2375	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			1,366.36320	1,269.003	19.79	0.8678	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			67.86320	78.703	19.79	0.1322	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			1,217.12580	1,124.956	20.03	0.8166	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			107.82580	123.956	20.03	0.1834	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			90.71390	79.958	25.25	0.1049	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,312.21390	2,409.758	25.25	0.8951	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			340.47690	306.503	22.54	0.3299	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			971.97690	1,046.303	22.54	0.6701	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			225.23040	201.650	23.50	0.2323	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,383.63040	1,468.250	23.50	0.7677	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			173.60600	154.864	24.08	0.1854	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,652.00600	1,741.464	24.08	0.8146	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,172.88540	4,064.538	25.32	0.9978	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			1.28540	1.138	25.32	0.0022	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,489.33050	2,382.018	21.38	0.9676	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			17.73050	18.618	21.38	0.0324	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			1,320.43520	1,229.812	19.93	0.8120	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			125.73520	143.312	19.93	0.1880	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			0.00000	575.879	21.23	0.5207	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			0.00000	566.279	21.23	0.4793	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			1,120.28180	1,038.793	20.11	0.7301	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			220.48180	247.293	20.11	0.2699	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			1,192.84320	1,108.728	20.05	0.7545	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			193.04320	217.228	20.05	0.2455	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,325.38510	3,217.128	21.90	0.9882	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	11/08/2016	Foreign Exchange Option	12.70	Put			6.78510	6.828	21.90	0.0118	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			882.62590	815.432	20.59	0.6207	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			384.02590	425.132	20.59	0.3793	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			434.13740	395.879	22.16	0.3643	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,013.03740	1,082.979	22.16	0.6357	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			753.02360	694.102	20.90	0.5490	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			528.82360	578.102	20.90	0.4510	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			744.25950	686.030	20.95	0.5422	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			546.85950	596.930	20.95	0.4578	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			261.83160	237.023	23.49	0.2365	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,614.43160	1,697.923	23.49	0.7635	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			670.55520	617.257	21.20	0.5017	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			640.05520	694.957	21.20	0.4983	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			573.99390	527.608	21.60	0.4387	0.00	0	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			827.79390	889.708	21.60	0.5613	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,594.54060	2,489.654	20.19	0.9539	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			28.94060	32.354	20.19	0.0461	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			244.21190	221.009	23.85	0.2131	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,878.61190	1,963.709	23.85	0.7869	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			210.35460	189.887	24.18	0.1871	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,074.75460	2,162.587	24.18	0.8129	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,269.60680	4,161.221	24.26	0.9940	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			4.00680	3.921	24.26	0.0060	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,212.44440	1,134.088	19.93	0.7153	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			277.14440	307.188	19.93	0.2847	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,632.45930	2,528.389	19.69	0.9512	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			31.55930	35.689	19.69	0.0488	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,444.40060	2,341.857	19.66	0.9358	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			43.50060	49.157	19.66	0.0642	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			274.39810	250.550	23.72	0.2262	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,913.49810	1,997.850	23.72	0.7738	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			264.59100	241.460	23.80	0.2192	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,963.69100	2,048.760	23.80	0.7808	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,377.94580	2,276.347	19.63	0.9275	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			50.64580	57.247	19.63	0.0725	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			363.93720	334.972	23.05	0.2863	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,556.63720	1,635.871	23.05	0.7137	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,643.40630	2,539.594	19.65	0.9499	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			32.90630	37.294	19.65	0.0501	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			275.89770	252.434	23.81	0.2245	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,965.39770	2,050.134	23.81	0.7755	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,420.50410	1,339.423	19.83	0.7522	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			247.10410	274.323	19.83	0.2478	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			171.53980	156.222	24.97	0.1456	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,758.13980	2,851.122	24.97	0.8544	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,864.18660	2,759.334	19.47	0.9619	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			24.38660	27.734	19.47	0.0381	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,854.61960	2,749.824	19.47	0.9613	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			24.81960	28.224	19.47	0.0387	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,845.05890	2,740.320	19.47	0.9607	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			25.25890	28.721	19.47	0.0393	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,492.11860	2,389.419	19.28	0.9319	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			49.51860	55.019	19.28	0.0681	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			2,044.84290	1,949.044	19.45	0.8758	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			102.24290	114.644	19.45	0.1242	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,712.46310	1,625.250	19.62	0.8149	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			169.86310	190.850	19.62	0.1851	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,634.58790	1,549.296	19.68	0.7975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			191.98790	214.896	19.68	0.2025	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,858.50350	2,752.718	19.15	0.9612	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			25.90350	28.318	19.15	0.0388	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			1,034.00420	970.958	20.45	0.6157	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			491.40420	536.558	20.45	0.3843	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			980.33730	919.603	20.58	0.5943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			537.73730	585.203	20.58	0.4057	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,792.72590	1,703.163	19.56	0.8315	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			150.12590	168.763	19.56	0.1685	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			683.07260	637.227	21.50	0.4588	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			900.47260	962.827	21.50	0.5412	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			628.62330	585.691	21.72	0.4306	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			996.02330	1,061.291	21.72	0.5694	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,412.91240	1,333.809	19.85	0.7413	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			270.31240	299.409	19.85	0.2587	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			578.32490	538.166	21.94	0.4035	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,095.72490	1,163.766	21.94	0.5965	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			565.58440	526.139	22.00	0.3964	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,122.98440	1,191.739	22.00	0.6036	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			717.83890	670.177	21.37	0.4763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			845.23890	905.777	21.37	0.5237	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			478.63460	444.599	22.46	0.3468	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,336.03460	1,410.199	22.46	0.6532	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			364.29600	337.172	23.25	0.2758	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,721.69600	1,802.772	23.25	0.7242	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			584.80100	544.282	21.91	0.4070	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,082.20100	1,149.882	21.91	0.5930	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			327.03840	301.878	23.56	0.2512	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,884.43840	1,967.478	23.56	0.7488	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			122.13640	113.510	26.28	0.1053	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,529.53640	3,629.110	26.28	0.8947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			517.30470	480.660	22.24	0.3692	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,234.70470	1,306.260	22.24	0.6308	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,925.46720	2,819.300	19.12	0.9653	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			22.86720	24.900	19.12	0.0347	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,877.60360	2,771.705	19.14	0.9624	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			25.00360	27.305	19.14	0.0376	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,868.05030	2,762.208	19.14	0.9618	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			25.45030	27.808	19.14	0.0382	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			247.56070	228.368	24.44	0.1911	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,486.06070	2,575.068	24.44	0.8089	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,377.68260	4,269.472	22.48	0.9916	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.18260	6.171	22.48	0.0084	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,710.25690	2,606.248	19.00	0.9460	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			38.75690	42.948	19.00	0.0540	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			269.25810	248.651	24.23	0.2057	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,347.75810	2,435.351	24.23	0.7943	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			281.97740	263.268	24.66	0.1966	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,790.67740	2,879.968	24.66	0.8034	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			272.07420	253.942	24.76	0.1905	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,860.77420	2,950.642	24.76	0.8095	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,469.53700	4,361.588	21.47	0.9897	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			8.23700	8.288	21.47	0.0103	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,803.44630	2,702.887	18.18	0.9422	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			42.14630	49.587	18.18	0.0578	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			900.54980	854.471	21.33	0.5002	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			960.74980	1,022.571	21.33	0.4998	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,670.69910	1,594.587	19.78	0.7465	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			320.89910	352.687	19.78	0.2535	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			924.91040	877.817	21.25	0.5102	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			925.11040	985.917	21.25	0.4898	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,924.69510	2,827.746	18.28	0.9310	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			57.39510	68.446	18.28	0.0690	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			294.91380	278.279	25.17	0.1875	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,327.61380	3,418.979	25.17	0.8125	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,579.34440	4,471.913	21.03	0.9861	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.04440	12.613	21.03	0.0139	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,803.53350	3,699.560	18.80	0.9702	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			23.93350	27.760	18.80	0.0298	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,793.70050	3,689.776	18.78	0.9700	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			24.10050	27.976	18.78	0.0300	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,783.86880	3,679.992	18.76	0.9698	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			24.26880	28.192	18.76	0.0302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,170.22180	3,075.228	17.88	0.9427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			44.22180	57.028	17.88	0.0573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,133.53740	3,039.066	17.94	0.9396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			47.53740	60.866	17.94	0.0604	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,820.94030	2,731.245	18.41	0.9082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.16590	13.619	20.39	0.0145	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			37.40240	49.058	17.76	0.0507	0.00	0	725

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	13.29	Call			3,188.63190	3,093.379	17.86	0.9442	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			42.63190	55.179	17.86	0.0558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			211.21720	195.678	27.94	0.1247	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,075.21720	5,167.478	27.94	0.8753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,648.16590	4,541.819	20.39	0.9855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,672.18880	6,771.720	27.94	0.9353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			14.80040	13.200	27.94	0.0118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,518.80040	10,625.000	27.94	0.9882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			245.34410	233.187	27.94	0.1441	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,709.34410	4,804.987	27.94	0.8559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,253.40240	3,157.258	17.76	0.9493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,804.47950	4,895.041	27.94	0.8609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			216.79620	200.928	27.94	0.1275	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,020.79620	5,112.728	27.94	0.8725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			279.12170	268.448	26.88	0.1664	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,143.12170	4,240.248	26.88	0.8336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			98.18880	89.920	27.94	0.0647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,199.35450	4,296.620	27.00	0.8360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			250.41030	240.801	27.84	0.1484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,614.41030	4,712.601	27.84	0.8516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			303.11960	291.528	26.21	0.1811	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,817.11960	3,913.328	26.21	0.8189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			240.47950	223.241	27.94	0.1391	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,937.78530	4,034.356	26.46	0.8246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			288.29520	277.273	26.61	0.1720	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,012.29520	4,109.073	26.61	0.8280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			322.60130	310.257	25.73	0.1930	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,586.60130	3,682.057	25.73	0.8070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			275.35450	264.820	27.00	0.1640	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,632.53440	3,728.146	25.82	0.8095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			313.77060	301.768	25.94	0.1876	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,687.77060	3,783.568	25.94	0.8124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			400.58690	381.417	24.55	0.2348	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,964.58690	3,053.217	24.55	0.7652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			293.78530	282.556	26.46	0.1754	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,094.19600	3,183.703	24.73	0.7758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			367.30460	349.562	24.86	0.2174	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,181.30460	3,271.362	24.86	0.7826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			487.47420	464.623	23.86	0.2788	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,501.47420	2,586.423	23.86	0.7212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			318.53440	306.346	25.82	0.1905	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,870.38120	2,958.341	24.41	0.7570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			403.40420	384.115	24.52	0.2363	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,947.40420	3,035.915	24.52	0.7637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			562.58550	536.591	23.37	0.3151	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,186.58550	2,268.391	23.37	0.6849	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			380.19600	361.903	24.73	0.2242	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,218.29920	2,300.452	23.42	0.6889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			494.61880	471.463	23.81	0.2823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,468.61880	2,553.264	23.81	0.7177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			653.18710	623.869	22.87	0.3570	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			1,877.18710	1,955.669	22.87	0.6430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			416.38120	396.541	24.41	0.2430	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,899.95970	1,978.600	22.91	0.6463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			575.28060	548.761	23.30	0.3210	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,139.28060	2,220.561	23.30	0.6790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			850.41450	813.297	21.93	0.4420	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,374.41450	1,445.097	21.93	0.5580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			554.29920	528.652	23.42	0.3111	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			1,757.31790	1,834.233	22.66	0.6250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			690.72970	659.945	22.67	0.3739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,764.72970	1,841.745	22.67	0.6261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			894.40710	855.056	21.76	0.4596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,288.40710	1,356.856	21.76	0.5404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			645.95970	616.800	22.91	0.3537	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,341.02950	1,410.851	21.86	0.5513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			853.66710	816.421	21.92	0.4434	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,367.66710	1,438.221	21.92	0.5566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			997.38940	954.160	21.41	0.4991	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,111.38940	1,175.960	21.41	0.5009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			693.31790	662.433	22.66	0.3750	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,198.47690	1,265.029	21.58	0.5209	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			919.09650	878.805	21.67	0.4692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,243.09650	1,310.605	21.67	0.5308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,057.46510	1,011.920	21.23	0.5211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,021.46510	1,083.720	21.23	0.4789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			867.02950	829.051	21.86	0.4487	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,062.94270	1,126.345	21.31	0.4892	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,005.18630	961.668	21.39	0.5020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,099.18630	1,163.468	21.39	0.4980	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			1,304.68540	1,250.110	20.58	0.6044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			728.68540	781.910	20.58	0.3956	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			944.47690	903.229	21.58	0.4791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			799.86120	855.515	20.74	0.4177	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,143.36670	1,094.560	20.98	0.5513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			907.36670	966.360	20.98	0.4487	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,458.31960	1,398.520	20.23	0.6507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			592.31960	640.320	20.23	0.3493	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,028.94270	984.545	21.31	0.5108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			642.25590	692.270	20.36	0.3669	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,335.23120	1,279.600	20.50	0.6139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			699.23120	751.400	20.50	0.3861	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,674.45290	1,605.075	19.82	0.7081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			448.45290	486.875	19.82	0.2919	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,235.86120	1,183.715	20.74	0.5823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			519.51880	564.354	20.02	0.3220	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,497.69240	1,436.603	20.14	0.6619	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			561.69240	608.403	20.14	0.3381	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,828.51690	1,754.955	19.70	0.7430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			372.51690	406.755	19.70	0.2570	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			1,398.25590	1,340.470	20.36	0.6331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			378.76290	413.364	19.71	0.2600	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,680.96390	1,611.401	19.82	0.7097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			444.96390	483.201	19.82	0.2903	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			2,028.04520	1,949.530	19.55	0.7835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			292.04520	321.330	19.55	0.2165	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,555.51880	1,492.554	20.02	0.6780	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			319.30250	350.338	19.60	0.2307	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,877.18070	1,802.364	19.66	0.7534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			351.18070	384.164	19.66	0.2466	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			2,405.48520	2,322.695	19.08	0.8507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			169.48520	194.495	19.08	0.1493	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,814.76290	1,741.564	19.71	0.7400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			240.69610	268.217	19.44	0.1892	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,079.92480	2,000.205	19.51	0.7932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			273.92480	302.005	19.51	0.2068	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,997.63990	2,905.180	18.14	0.9271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			61.63990	76.980	18.14	0.0729	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,955.30250	1,878.538	19.60	0.7693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			84.94030	103.045	18.41	0.0918	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			2,566.81530	2,481.304	18.81	0.8753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			130.81530	153.104	18.81	0.1247	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,179.42200	3,084.298	17.87	0.9435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			43.42200	56.098	17.87	0.0565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,176.69610	2,096.417	19.44	0.8108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,925.24000	1,862.371	19.86	0.7009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			573.04000	617.271	19.86	0.2991	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,724.45870	1,667.203	20.10	0.6559	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			712.25870	762.103	20.10	0.3441	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,701.98780	1,645.377	20.13	0.6506	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			729.78780	780.277	20.13	0.3494	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,241.10870	1,200.698	21.37	0.5201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,278.90870	1,345.598	21.37	0.4799	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,147.86930	1,110.351	21.65	0.4904	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,435.66930	1,505.251	21.65	0.5096	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			747.89850	722.959	23.34	0.3467	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,465.69850	2,547.859	23.34	0.6533	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			745.71690	720.846	23.35	0.3459	0.00	0	7,160

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,473.51690	2,555.746	23.35	0.6541	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			634.88280	613.685	23.98	0.3016	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,922.68280	3,008.585	23.98	0.6984	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			571.18950	552.092	24.40	0.2751	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,238.98950	3,326.992	24.40	0.7249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,937.59450	1,874.397	19.85	0.7035	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			565.39450	609.297	19.85	0.2965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,931.41220	1,868.377	19.86	0.7022	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			569.21220	613.277	19.86	0.2978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			369.82910	360.038	27.47	0.1810	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,077.62910	5,174.938	27.47	0.8190	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			2,006.65250	1,941.616	19.77	0.7179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			524.45250	566.516	19.77	0.2821	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			786.65450	765.966	24.40	0.3154	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,482.35450	3,566.667	24.40	0.6846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,203.23630	2,144.489	20.01	0.6976	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			708.93630	755.189	20.01	0.3024	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,197.38080	2,138.778	20.02	0.6965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			713.08080	759.478	20.02	0.3035	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			2,055.38350	2,000.248	20.22	0.6682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			821.08350	870.948	20.22	0.3318	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,209.10540	2,150.220	20.00	0.6987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			704.80540	750.920	20.00	0.3013	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,653.83020	1,609.039	22.14	0.5251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,827.83020	1,890.539	22.14	0.4749	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,661.15180	1,616.185	22.12	0.5269	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,815.15180	1,877.685	22.12	0.4731	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,657.48240	1,612.603	22.13	0.5260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,821.48240	1,884.103	22.13	0.4740	0.00	0	0
Total \$ / R Option												2,168,821.10	11,000	2,062,271
Total \$ / R												549,227,308.30	45,676	2,979,255
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.71710		15.82500			0.0000	1,587,427.10	101	853
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.03440		16.14260			0.0000	160,344.00	10	332
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.32820		16.43600			0.0000	97,969.20	6	65
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.60510		16.71220			0.0000	0.00	0	51
Total \$ / R MAXI Future												1,845,740.30	117	1,301
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			238,588.63060	227,822.072	25.35	0.9962	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			88.63060	112.072	25.35	0.0038	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			237,591.00770	226,825.084	25.32	0.9961	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			91.00770	115.084	25.32	0.0039	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			236,593.45090	225,828.174	25.28	0.9960	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			93.45090	118.175	25.28	0.0040	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			142,000.34660	134,068.354	19.84	0.7432	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put		26,740.34660	29,628.354	19.84	0.2568	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call		141,291.23970	133,380.906	19.85	0.7413	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put		27,031.23970	29,940.906	19.85	0.2587	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call		140,584.54110	132,695.634	19.86	0.7393	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put		27,324.54110	30,255.634	19.86	0.2607	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call		182,299.29920	174,800.728	19.70	0.7416	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put		37,699.29920	40,980.728	19.70	0.2584	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call		181,617.58440	174,145.207	19.71	0.7401	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put		38,017.58440	41,325.207	19.71	0.2599	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call		180,937.58400	173,491.068	19.71	0.7385	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put		38,337.58400	41,671.068	19.71	0.2615	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put		143,566.92730	150,465.770	21.64	0.5097	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call		114,429.67830	110,632.710	21.65	0.4892	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put		144,209.67830	151,122.710	21.65	0.5108	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call		115,144.78390	111,320.595	21.63	0.4915	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put		142,924.78390	149,810.595	21.63	0.5085	0.00	0	0	
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call		114,786.92730	110,975.770	21.64	0.4903	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,845,740.30	117	1,301
£ / R	On	31/05/2016	Foreign Exchange Future			22.89670	22.84630			0.0000	0.00	0	123	
£ / R	On	13/06/2016	Foreign Exchange Future			22.95060	22.89950			0.0000	3,144,232.20	137	57,062	
£ / R	On	08/09/2016	Foreign Exchange Future			23.37660	23.32160			0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			23.43030	23.37470			0.0000	2,460,181.50	105	25,937	
£ / R	On	19/12/2016	Foreign Exchange Future			23.88300	23.82290			0.0000	47,766.00	2	154	
£ / R	On	13/03/2017	Foreign Exchange Future			24.31440	24.25110			0.0000	0.00	0	0	
£ / R	On	25/04/2017	Foreign Exchange Future			24.54290	24.47720			0.0000	0.00	0	73	
£ / R	On	19/06/2017	Foreign Exchange Future			24.79320	24.72340			0.0000	0.00	0	0	
Total £ / R Future												5,652,179.70	244	83,349
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call		1,282.46230	1,329.800	19.73	0.9860	0.00	0	0	
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put		6.16230	3.100	19.73	0.0140	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,416.50780	2,466.098	22.04	0.9869	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		7.00780	5.498	22.04	0.0131	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,406.64290	2,456.205	22.02	0.9867	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		7.14290	5.605	22.02	0.0133	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,396.78080	2,446.314	21.99	0.9864	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		7.28080	5.714	21.99	0.0136	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call		59.27280	56.138	19.68	0.1117	0.00	0	1,300	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put		1,459.77280	1,405.538	19.68	0.8883	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call		3.93900	3.451	25.13	0.0079	0.00	0	2,600	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		3,604.43900	3,552.851	25.13	0.9921	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,572.89300	1,603.175	19.26	0.6975	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		521.29300	496.575	19.26	0.3025	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		307.43950	314.125	21.71	0.2127	0.00	0	12,264	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,835.83950	2,787.525	21.71	0.7873	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,344.70630	2,394.434	19.27	0.8386	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			223.10630	217.834	19.27	0.1614	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,585.44990	1,616.057	19.25	0.7005	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			513.84990	489.457	19.25	0.2995	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,579.16530	1,609.608	19.26	0.6990	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			517.56530	493.008	19.26	0.3010	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,226.62720	1,246.934	19.43	0.5867	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			861.92720	826.634	19.43	0.4133	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			453.82940	460.845	21.10	0.2809	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,379.12940	2,330.545	21.10	0.7191	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,504.95260	1,532.905	19.20	0.6648	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			141.38950	142.416	19.76	0.1073	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			630.25260	602.605	19.20	0.3352	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,236.74910	1,257.358	19.43	0.5898	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			852.04910	817.058	19.43	0.4102	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,231.68020	1,252.136	19.43	0.5882	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			856.98020	821.836	19.43	0.4118	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3,006.08950	3,062.717	19.76	0.8927	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,990.70510	2,028.834	18.75	0.6728	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			807.80510	785.834	18.75	0.3272	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,985.00140	2,022.729	18.75	0.6717	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			812.10140	789.729	18.75	0.3283	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,156.46360	1,176.521	19.85	0.4666	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			35.86640	38.714	23.09	0.0233	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			50.26110	52.410	19.80	0.0350	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,814.47550	2,869.156	18.56	0.8019	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			401.57550	396.156	18.56	0.1981	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,788.18630	1,821.886	18.96	0.6298	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			975.28630	948.886	18.96	0.3702	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,728.76640	6,791.714	23.09	0.9767	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			1,793.56360	1,753.521	19.85	0.5334	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			543.97990	555.538	21.61	0.2563	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,661.07990	3,612.538	21.61	0.7437	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,996.42840	2,034.943	18.74	0.6740	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			803.52840	781.943	18.74	0.3260	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,463.16110	5,525.410	19.80	0.9650	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,913.37510	1,943.091	19.18	0.5881	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,412.27510	1,378.691	19.18	0.4119	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,908.78600	1,938.412	19.19	0.5871	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,417.68600	1,384.012	19.19	0.4129	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,917.97440	1,947.773	19.17	0.5890	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,406.87440	1,373.373	19.17	0.4110	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,048.68020	2,078.461	19.23	0.5863	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,551.48020	1,515.561	19.23	0.4137	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			693.40000	763.200		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			683.40000	753.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			703.40000	773.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	0.000		0.0000	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												5,652,179.70	244	130,081
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14305		0.14461		0.0000		0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14644		0.14802		0.0000		0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14971		0.15130		0.0000		0.00	0	6,041
Total ¥ / R Future												0.00	0	11,988
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.01540	0.016	20.28	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,462.58080	1,306.477	17.42	0.9910	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1.28080	1.777	17.42	0.0090	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,461.30120	3,304.701	25.91	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00120	0.001	25.91	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,461.31540	2,304.716	20.28	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,803.56130	3,645.599	19.09	0.9964	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.56130	1.799	19.09	0.0036	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,807.42930	2,650.722	16.29	0.9859	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			5.42930	6.922	16.29	0.0141	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,846.45150	1,700.346	16.04	0.9117	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			44.45150	56.546	16.04	0.0883	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00020	0.000	26.09	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,870.00020	26,029.200	26.09	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	26.09	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,870.00010	27,029.200	26.09	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	26.09	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,870.00010	28,029.200	26.09	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,988
€ / R	On	25/05/2016	Foreign Exchange Future			17.48680		17.66600		0.0000		0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.48680		17.66950		0.0000		0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.50080		17.68320		0.0000		0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.54600		17.72840		0.0000		3,210,918.00	183	107,512
€ / R	On	19/09/2016	Foreign Exchange Future			17.96360		18.14780		0.0000		2,245,450.00	125	13,405
€ / R	On	19/12/2016	Foreign Exchange Future			18.35860		18.54330		0.0000		0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.74090		18.92630		0.0000		0.00	0	4,000
Total € / R Future												5,456,368.00	308	137,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			4.16850	0.460	46.62	0.0035	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,018.16850	1,193.660	46.62	0.9965	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			11.21260	4.320	35.52	0.0210	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,021.71260	1,197.520	35.52	0.9790	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			547.64010	387.158	20.17	0.7439	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			54.44010	76.358	20.17	0.2561	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			2,034.04360	1,852.958	23.31	0.9805	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			5.64360	6.958	23.31	0.0195	10,304.65	1,481	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,777.80010	1,598.550	22.48	0.9661	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			335.35730	247.563	21.60	0.4021	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			396.95730	491.563	21.60	0.5979	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,470.78640	2,288.655	24.92	0.9923	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			2.38640	2.655	24.92	0.0077	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,480.74030	2,298.597	24.96	0.9924	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			13.79490	8.321	25.71	0.0217	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,135.39490	2,312.321	25.71	0.9783	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,141.54110	970.492	20.52	0.8729	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			43.14110	54.492	20.52	0.1271	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,528.70510	3,346.248	28.81	0.9992	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			96.76240	129.877	20.73	0.2496	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			9.40010	12.550	22.48	0.0339	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			825.16240	675.877	20.73	0.7504	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.30510	0.248	28.81	0.0008	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,490.69510	2,308.541	25.00	0.9926	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			2.29510	2.541	25.00	0.0074	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			2.34030	2.597	24.96	0.0076	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,228.65830	3,051.502	20.53	0.9480	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			40.85830	47.901	20.53	0.0520	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,512.81360	1,377.009	20.32	0.7037	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			365.01360	413.409	20.32	0.2963	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,247.59510	3,070.284	20.53	0.9492	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			39.79510	46.684	20.53	0.0508	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,238.12420	3,060.890	20.53	0.9486	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			40.32420	47.290	20.53	0.0514	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,090.49870	1,951.335	20.08	0.7326	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			447.19870	492.735	20.08	0.2674	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,028.82150	1,892.091	20.11	0.7208	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			475.52150	523.491	20.11	0.2792	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			378.29870	350.526	24.81	0.1989	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			481.96970	530.489	20.12	0.2819	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			542.54330	502.032	23.68	0.2719	743,508.80	1,481	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,734.99870	3,891.925	24.81	0.8011	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,454.68660	2,302.121	19.92	0.7950	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			311.38660	343.522	19.92	0.2050	1,017,510.68	2,962	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,799.24330	2,943.432	23.68	0.7281	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,022.03620	1,885.583	20.12	0.7194	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	17.00	Put			478.73620	526.983	20.12	0.2806	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,015.26970	1,879.089	20.12	0.7181	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,524.14330	1,431.074	21.04	0.5433	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,287.84330	1,380.174	21.04	0.4567	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,519.83710	1,427.017	21.05	0.5422	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,293.53710	1,386.117	21.05	0.4578	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,515.54280	1,422.972	21.06	0.5411	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,299.24280	1,392.072	21.06	0.4589	0.00	0	0
Total € / R Option												1,771,324.13	5,924	36,098
Total € / R												7,227,692.13	6,232	173,648
AUS / R	On	13/06/2016	Foreign Exchange Future			11.28720		11.39960			0.0000	1,422,187.20	126	6,833
AUS / R	On	19/09/2016	Foreign Exchange Future			11.47460		11.58690			0.0000	0.00	0	1,931
AUS / R	On	19/12/2016	Foreign Exchange Future			11.65410		11.76550			0.0000	1,829,693.70	157	959
AUS / R	On	13/03/2017	Foreign Exchange Future			11.82590		11.93740			0.0000	0.00	0	4,610
Total AUS / R Future												3,251,880.90	283	14,333
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			2.33590	3.175	22.32	0.0149	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,302.02950	1,190.501	22.28	0.9845	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			2.42950	3.301	22.28	0.0155	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,321.84570	1,210.253	22.37	0.9856	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			2.24570	3.053	22.37	0.0144	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,311.93590	1,200.375	22.32	0.9851	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,439.74600	1,336.850	17.49	0.8914	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			52.84600	62.250	17.49	0.1086	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,430.66290	1,327.931	17.47	0.8898	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			53.76290	63.331	17.47	0.1102	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,448.84380	1,345.787	17.50	0.8930	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			51.94380	61.187	17.50	0.1070	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			182.23240	207.538	17.02	0.2246	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,280.02480	1,194.167	17.01	0.7733	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			184.52480	210.067	17.01	0.2267	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,272.33600	1,186.719	17.01	0.7711	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			186.83600	212.619	17.01	0.2289	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,287.73240	1,201.638	17.02	0.7754	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			712.44510	665.850	17.21	0.5016	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			735.04510	799.950	17.21	0.4984	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			720.96590	673.732	17.19	0.5058	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			723.56590	787.832	17.19	0.4942	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			716.60910	669.778	17.20	0.5037	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			729.20910	793.878	17.20	0.4963	0.00	0	0
Total AUS / R Option												0.00	0	0
Total AUS / R												3,251,880.90	283	14,333

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.99480		12.02800			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.23890		12.27100			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,163.26630	1,129.914	21.26	0.9774	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			5.26630	5.114	21.26	0.0226	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,153.40270	1,120.034	21.17	0.9769	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			5.40270	5.234	21.17	0.0231	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,143.54320	1,110.159	21.09	0.9763	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			5.54320	5.359	21.09	0.0237	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			432.42520	418.715	17.41	0.4736	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			541.42520	559.815	17.41	0.5264	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			428.45170	414.847	17.43	0.4704	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			547.45170	565.947	17.43	0.5296	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			424.50730	411.008	17.45	0.4672	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			553.50730	572.108	17.45	0.5328	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.84180		15.95900			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.24050		16.35820			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,580.39510	1,464.575	23.25	0.9635	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			11.39510	12.775	23.25	0.0365	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,570.62120	1,454.833	23.20	0.9628	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			11.62120	13.033	23.20	0.0372	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,560.85160	1,445.095	23.15	0.9621	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			11.85160	13.295	23.15	0.0379	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			683.59030	629.675	21.40	0.4526	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			925.39030	989.175	21.40	0.5474	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			679.84810	626.166	21.41	0.4507	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			931.64810	995.666	21.41	0.5493	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			676.12120	622.672	21.43	0.4488	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			937.92120	1,002.172	21.43	0.5512	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.39200		2.40940			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.42650		2.44360			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	230
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,837.16710	1,669.115	22.20	0.9155	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			43.16710	49.115	22.20	0.0845	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,026.34800	1,856.148	22.63	0.9358	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			32.34800	36.148	22.63	0.0642	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,931.39230	1,762.176	22.41	0.9263	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			37.39230	42.176	22.41	0.0737	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,162.95880	1,249.051	20.40	0.5100	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,055.04620	972.798	20.45	0.4761	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,219.04620	1,307.798	20.45	0.5239	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,012.52050	932.914	20.49	0.4624	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,276.52050	1,367.914	20.49	0.5376	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,098.95880	1,014.051	20.40	0.4900	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	230
DKK / R	On	13/06/2016	Foreign Exchange Future			2.36280		2.38660			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.42000		2.44390			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,981.92110	2,744.190	27.68	0.9729	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			15.92110	16.190	27.68	0.0271	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,884.16650	2,646.553	27.41	0.9692	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			18.16650	18.553	27.41	0.0308	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,079.93790	2,842.116	27.95	0.9762	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			13.93790	14.116	27.95	0.0238	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,043.65220	1,152.429	21.95	0.4619	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,485.24230	1,348.440	21.87	0.5645	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			946.24230	1,048.440	21.87	0.4355	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,433.26420	1,299.268	21.90	0.5513	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			994.26420	1,099.268	21.90	0.4487	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,382.65220	1,252.429	21.95	0.5381	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.02380		2.03780			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.06640		2.08040			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.10420		2.11800			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.13880		2.15240			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			152.01290	117.804	22.84	0.2000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			974.01290	1,079.804	22.84	0.8000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			133.49820	102.342	23.00	0.1780	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,055.49820	1,164.342	23.00	0.8220	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			117.06220	88.740	23.16	0.1580	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,139.06220	1,250.740	23.16	0.8420	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			812.39800	757.534	21.13	0.4392	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,208.39800	1,293.534	21.13	0.5608	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			775.95520	723.223	21.23	0.4243	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,271.95520	1,359.223	21.23	0.5757	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			740.98260	690.330	21.32	0.4098	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,336.98260	1,426.330	21.32	0.5902	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,302.21200	1,246.233	20.78	0.5124	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,322.21200	1,404.233	20.78	0.4876	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,261.04350	1,206.838	20.86	0.5007	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,381.04350	1,464.838	20.86	0.4993	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,221.07320	1,168.608	20.94	0.4891	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,441.07320	1,526.608	20.94	0.5109	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,624.45380	1,571.644	20.66	0.5357	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,500.45380	1,583.644	20.66	0.4643	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,581.79100	1,530.468	20.72	0.5258	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,557.79100	1,642.468	20.72	0.4742	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,541.12740	1,491.253	20.79	0.5160	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,617.12740	1,703.253	20.79	0.4840	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.15540		0.15650			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15540		0.15650			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15550		0.15760			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07890		0.07950			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06330		0.06360			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05970		0.06000			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.58410		10.68730			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.74440		10.84650			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.89850		10.99990			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,677.73080	1,574.727	25.52	0.9968	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.43080	0.627	25.52	0.0032	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,697.69640	1,594.674	25.61	0.9970	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.39640	0.574	25.61	0.0030	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,687.71330	1,584.700	25.56	0.9969	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			0.41330	0.600	25.56	0.0031	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,438.41010	1,345.571	18.77	0.8937	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			51.91010	61.171	18.77	0.1063	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,429.41610	1,336.730	18.76	0.8920	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			52.91610	62.330	18.76	0.1080	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,420.43800	1,327.908	18.75	0.8903	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			53.93800	63.508	18.75	0.1097	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			683.31310	632.168	18.52	0.5406	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			533.41310	583.668	18.52	0.4594	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			678.45320	627.567	18.53	0.5380	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			538.55320	589.067	18.53	0.4620	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			673.62020	622.991	18.54	0.5354	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			543.72020	594.491	18.54	0.4646	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.40350		1.41070			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42090		1.42790			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43630		1.44310			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.44800		1.45490			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			907.00000	835.000		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			807.00000	735.000		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			707.00000	635.000		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			79.00000	9.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			279.00000	209.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			179.00000	109.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			331.00000	263.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			231.00000	163.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			431.00000	363.000		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			349.00000	280.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			249.00000	180.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			149.00000	80.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11640		1.12030			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12030		1.12420			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12440		1.12820			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,410
Total QUANTO € / \$												0.00	0	13,410
RAIN	On	13/06/2016	Foreign Exchange Future			27,574.73000		27,794.95000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,139.82000		28,360.13000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.37560		11.46980			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.58570		11.67920			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,283.48890	1,190.645	23.52	0.9786	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			3.68890	5.045	23.52	0.0214	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,273.62650	1,180.834	23.48	0.9779	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			3.82650	5.234	23.48	0.0221	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,263.76900	1,170.965	23.39	0.9773	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			3.96900	5.365	23.39	0.0227	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			515.83840	470.062	18.51	0.5098	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			456.63840	504.362	18.51	0.4902	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			511.08160	465.794	18.53	0.5066	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			461.88160	510.094	18.53	0.4934	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			506.36050	461.558	18.54	0.5033	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			467.16050	515.858	18.54	0.4967	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.31530		5.26150			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.28450		5.22770			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			504.30630	557.268	22.92	0.9814	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			2.80630	1.968	22.92	0.0186	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			494.44570	547.354	22.70	0.9805	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			2.94570	2.054	22.70	0.0195	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			484.59320	537.444	22.47	0.9795	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			3.09320	2.144	22.47	0.0205	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			174.81150	202.854	16.34	0.5303	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			217.11150	188.354	16.34	0.4697	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			183.45410	212.552	16.31	0.5466	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			205.75410	178.052	16.31	0.4534	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			179.09300	207.661	16.33	0.5384	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			211.39300	183.161	16.33	0.4616	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.51370		1.52540			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.45120		1.46070			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												563 264 656.10	35,628	1,196,551
Total Options												3 940 145.23	16,924	2,145,101
Grand Total:												567,204,801.33	52,552	3,341,652